Surrogate models for Polynomial function
$e \sim \mathcal{N}(0, \sigma(x))$, $cov(x) = \mu(x)/\sigma(x) = 0.15$

Legend:
- f(x)
- Quadrature Points
- $PCE : p = 4$
- PCE Validation
- $GPR : RBF + WN$
- GPR Validation

y-axis: y

x-axis: $x \sim \mathcal{N}(5, 5)$