

$D = 0$, linear			$D = 1$, linear		
	Intrusive	Non-Intrusive		Intrusive	Non-Intrusive
EE	0.3225	0.6717	EE	0.4386	6.4825
ETD-RDP	0.4112	0.2256	ETD-RDP	0.2741	0.3698
ETDRK4	0.4322	0.4244	ETDRK4	0.7304	0.4809
$D = 0$, quadratic			$D = 1$, quadratic		
	Intrusive	Non-Intrusive		Intrusive	Non-Intrusive
EE	0.5090	0.7563	EE	3.5583	5.8424
ETD-RDP	0.3143	0.2550	ETD-RDP	0.4906	0.3265
ETDRK4	0.7242	0.6093	ETDRK4	1.1047	0.4916
$D = 0$, cubic			$D = 1$, cubic		
	Intrusive	Non-Intrusive		Intrusive	Non-Intrusive
EE	12.6065	0.4934	EE	247.6447	0.3319
ETD-RDP	5.2208	0.4339	ETD-RDP	9.8553	0.5722
ETDRK4	6.1375	0.5221	ETDRK4	12.4297	0.5626

Table 1.: Runtimes for the created plots, all times in seconds, for iPCE with $N = 5$ and for niPCE with 50 realizations

$D = 0$, linear				$D = 1$, linear			
	iPCE M	niPCE M	q		iPCE M	niPCE M	q
EE	1000	2000	50	EE	20000	20000	50
ETD-RDP	200	200	50	ETD-RDP	400	200	50
ETDRK4	100	100	50	ETDRK4	200	100	50
ETDRK4 ref.		-	-	ETDRK4 ref.		1000	200
$D = 0$, quadratic				$D = 1$, quadratic			
	iPCE M	niPCE M	q		iPCE M	niPCE M	q
EE	1000	2000	50	EE	10000	20000	50
ETD-RDP	200	200	50	ETD-RDP	400	200	50
ETDRK4	100	100	50	ETDRK4	200	100	50
ETDRK4 ref.		1000	200	ETDRK4 ref.		1000	200
$D = 0$, cubic				$D = 1$, cubic			
	iPCE M	niPCE M	q		iPCE M	niPCE M	q
EE	1000	500	50	EE	20000	20000	50
ETD-RDP	200	200	50	ETD-RDP	400	200	50
ETDRK4	100	100	50	ETDRK4	200	100	50
ETDRK4 ref.		1000	200	ETDRK4 ref.		1000	200

Table 2.: Numbers of step sizes M and of samples (for niPCE) for each simulation shown in the paper. ‘ETDRK4 ref.’ refers to the reference solution used for that simulation. For the linear equation with $D = 0$, the exact solution is known.