Step C : Uncertainty Propagation

Step B : Uncertainty Quantification
Modeling with probability distribution : direct methods, statistics, expertise.

Step A : Study Specification

Input
Uncertain : X
Fixed : d

Model
$y = g(x, d)$

Output
$Y = g_d(X)$

Quantity of interest
e.g.: variance, probability

Step B' : Quantification of sources
Inverse methods, calibration, assimilation

Observed variables
Y_{obs}

Step C' : Sensitivity Analysis, Ranking