

We begin by stating the nondimensionalized form of the PDE model

$$\frac{\partial \bar{v}}{\partial \bar{t}} = \left(G_\infty + \frac{G_d}{\tau} \right) + \frac{\partial^2 \bar{v}}{\partial \bar{z}^2} - \frac{t_c}{\tau} \frac{\partial^2 \bar{P}}{\partial \bar{z}^2} \quad (1)$$

With the coupled auxiliary ODE

$$\tau \frac{\partial \bar{P}}{\partial \bar{t}} = G_d \bar{v} - \frac{1}{\tau} \bar{P} \quad (2)$$

Using the following change of variables

$$u = h\bar{u}, \quad z = h\bar{z}, \quad \sigma = H_a \bar{\sigma}, \quad t = t_c \bar{t}, \quad P = \rho \bar{P}$$

And setting $t_c = h^2/(\kappa H_A)$ and $\rho = h$. We then define \bar{P} as the expected value of \mathcal{P} , i.e.

$$\bar{P} = \mathbb{E}_F [\bar{P}(\bar{z}, \bar{t})] := G_d \cdot \bar{g}(\bar{t}; \tau) * \bar{v} \quad (3)$$

Where \bar{P} satisfies the auxiliary ODE

$$\tau \frac{\partial \bar{P}}{\partial \bar{t}} + t_c \bar{P} = G_d \bar{v}, \quad \text{with } \tau \sim F \quad (4)$$

Applying generalized Polynomial Chaos, we can say $\tau = r\xi + m$, with $\xi \in [-1, 1]$. Now, assuming non-dimensionalization (i.e. ceasing bar notation)

$$(rM + mI) \frac{\partial \vec{\alpha}}{\partial t} + t_c \vec{\alpha} = G_d v(z, t) \hat{e}_1, \quad \text{with } \mathcal{P}(t, z, \xi) = \sum_{j=0}^p a_j(z, t) \phi_j(\xi) \quad (5)$$

Where $\mathbb{E}_F [\mathcal{P}] = \alpha_0(t, z)$. Introducing matrix notation of the form such that an $n \times m$ matrix A is denoted as $[A_{ij}]_{m \times n}$, we can write α in the form

$$\alpha_j(t_n, z_i) = [\alpha_{ij}]_{m \times p} = \begin{bmatrix} \alpha_0(z_0) & \alpha_1(z_0) & \cdots & \alpha_p(z_0) \\ \alpha_0(z_1) & \ddots & & \\ \vdots & & & \\ \alpha_0(z_m) & \cdots & & \alpha_p(z_m) \end{bmatrix} \quad (6)$$

Using our new notation method and matrix form, equation (5) can be written in the form

$$(r [M_{ij}]_{p \times p} + m [I_{ij}]_{p \times p}) \frac{\partial}{\partial t} [\alpha_{ij}]_{m \times p}^T + t_c [\alpha_{ij}]_{m \times p}^T = G_d (\vec{v}_{1 \times m+2} \cdot \hat{e}_1) \quad (7)$$

Discretizing with respect to time, this becomes

$$(r [M_{ij}]_{p \times p} + m [I_{ij}]_{p \times p}) \frac{\left([\alpha_{ij}]_{m \times p}^{n+1} \right)^T - \left([\alpha_{ij}]_{m \times p}^n \right)^T}{\Delta t} + t_c \left([\alpha_{ij}]_{m \times p}^{n+\theta} \right)^T = G_d \hat{e}_1 \left(\vec{v}_{1 \times m+2}^{n+\theta} \right)^T \quad (8)$$