



Vector of input
parameters $\mathbf{x} \in \mathbb{R}^M$
(e.g., soil properties)

Computational
model \mathcal{M} (e.g.,
FEM/FDM)

Model response
 $\mathbf{y} = \mathcal{M}(\mathbf{x}) \in \mathbb{R}^Q$ (e.g.,
node displacement)

Iterative updating
of the sources
of uncertainty