Erratum to “Calculation of Generalized Polynomial-Chaos Basis Functions and Gauss Quadrature Rules in Hierarchical Uncertainty Quantification”

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In the paper [1], there is a typing error in the equation describing the first numerical example (i.e., the synthetic example in Section VI-A). The coefficient for the second term should be 5 instead of 0.5, and thus the correct equation should read

\[ \hat{x} = f(\xi) = \xi_1 + 5 \exp(0.52\xi_2) + 0.3 \sqrt{2.1 \times |\xi_4|} + \sin(\xi_3) \cos(3.91\xi_4). \]

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References