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Sobol' indices for problems defined in non-rectangular domains

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**Highlights**

- Sobol' indices for problems defined in non-rectangular domains are proposed.
- Only the joint pdf but no conditional/marginal distributions are required.
- Quadrature integration and MC/QMC acceptance-rejection sampling methods are developed.
- Several model test functions with constraints are considered.
- Developed method is shown to be general and efficient.

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