## Haavard Rue; Finn Lindgren; Sudipto Banerjee; Christopher K. Wikle; Jonathan R. Stroud Alan E. Gelfand; Noel Cressie **Model: Challenges in Space-time Modelling** Matthias Katfuss; Huiyan Sang Paper: <u>Sun et al.,(2012)</u> Andrw Finley; Abhi Datta; Carlin, B.P. Sun, Y. 50 Years of Data Science, (2015) **Andrew Zammit-Mangion** Robert B. Gramacy; Furong Sun Model: Gaussian Markov random field representation Paper: <u>Lindgren et al. (2011); Bakka et al.(2018); Rue, et al.(2017)</u> Book: Blangiardo, et al.(2015), Krainski ET AL.(2019). Discription: Avoiding modeling the covariance function altogether and modeled the data via a Stochastic Partial Differential Equation (SPDE); By considering a spatial field as a solution of an SPDE, and describing the covariance function only implicitly, inference is of the order O(n 3/2) (Rue et al., 2017), thus allowing inference on considerably larger data sets than covariance-based methods. Model: Multiscale approximation Model: Nearest neighbor for Gaussian process Gaussian process Paper: <u>Katzfuss, et al.(2017)</u> Paper: <u>Datta et al. (2016a)</u>, Model: Multiresolution Gaussian process (2016b), (2016c); Paper: Nychka et al.(2018; 2015; 2002); <u>Katzfuss, M.(2017)</u> Konomi et al.(2020); Model: discrete process convolutions Discription: Nychka et al.(2018) used a multi-resolution → Paper: <u>Higdon, (2002);Lemos, et al.</u> representation of Gaussian processes to represent nonstationarity based on windowed estimates of the covariance <u>(2009)</u> function under the assumption of local stationarity, and Model: lattice kriging successfully used this idea to emulate fields from climate models; Paper: <u>Nychka et al.,( 2015)</u> Model: Covariance tapering Disadvantage: lack of flexibility → Paper: <u>Furrer et al. (2006)</u>; <u>Kaufman et al. (2008);Stein (2013)</u>. Model: FRK Paper: Cressie et al,(2014); Cressie and Johannesson(2008) Disadvantage: loss of accuracy Method: Gaussian process via local information R Package: Cressie et al, (2017) Paper: Karhunen-Loeve expansion (Chu et al. (2014)) Disadvantage: loss of accuracy Model: Adaptively partitioning the spatial domain Composite likelihood through a Bayesian treed Gaussian process Model: Predictive process Model: Conditional distributions Paper: Banerjee et al. (2008); Paper: Robert B(2012); Konomi et al.(2014). Paper: Stein et al. (2004) Sang and Huang (2012); Model: Pseudo-likelihoods <u>Katzfuss, et al. (2013)</u>. Model: Parallelizing Gaussian Process Paper: <u>Varin et al. (2011)</u>, <u>Eidsvik</u> Paper: Paciorek et al. (2015) Model: Random spatial basis functions <u>et al. (2014)</u>. Paper: Paciorek and Schervish (2006); Katzfuss (2013) Model: Spectral methods Model: approximation by precision Paper: <u>Duan et al. (2015);</u> <u>Guinness and Fuentes,(2017);</u> <u>Stroud et al. (2017)</u>. Sun et al.(2016); Sun et al.(2018) Method: Semiparametric modeling; Method: Kernel smoothing method Target: a linear combination of multiresolutional basis functions →Paper: <u>Higdon (1998)</u>, which uses a spatially varying kernel and a white noise and random coefficients; process to create the covariance structure; Advantage: tend to be more robust against misspecification of the spatial covariance function Method: Stationary Model: Deformation method Disadvantage: Relatively small number of basis functions (Cressie Process: Assume a specific form for the spatial covariance function, then use different approaches to represent or approximate this target function, the resulting covariance or precision matrix, or the likelihood function Disadvantage: Misspecification of the spatial covariance function and Johannesson (2008), and by partitioning spatial domain into Paper: The deformation method in <u>Sampson and Guttorp (1992)</u> constructs a non-stationary identically shaped subdomains and assuming independence among covariance structure from a stationary structure by rescaling the spatial distance (Sampson different subdomains in Chu et al. (2014), therefore, loss of and Guttorp, 1992), which was subsequently extended to the Bayesian context in Damian et al. (2001) and Schmidt and O'Hagan (2003). Model: Model: spatial subsemble Rational SPDE Approach Ppaer: <u>Barbian and Assunção</u> Method: Non-stationary; Mixture model+Laplacian matrix (2017);Guhaniyogi and Target: construct complex spatial processes; Advantage: can increase the flexibility of the Paper: David Bolin et al. (2020); <u>Banerjee (2018)</u> Method: Additive model Parallel computing David Bolin(2019). resulting spatial process; Disadvantage: complicated algorithms and then computational cost Target: grid cell Paper: Paciorek et al. (2013) Model: The process convolution Paper: <u>Douglas Nychka(2018)</u>, →Book: <u>Benoîte de Saporta,(2014)</u> Target: basis-function approach Modeling and emulation of **Massive spatial datasets** Paper: <u>Katzfuss and</u> nonstationary Gaussian fields Model: Machine learning Hammerling (2017) and Paper: Wikle et al. (2019), (2020); <u>Katzfuss (2017)</u> Book: <u>Wikle et al.(201</u>9) Method: Spatially varying the coefficients Piecewise Gaussian Processes **Spatial** Comparison in the SPDEs . <u>Heaton M J, et al.</u>(2017) statistics Interpolation . Bradley J R, Cressie N, Shi T(2016) or Prediction . <u>Liu et al.(2018)</u> Paper: Kim, Hyoung-Moon, (2005) Website: <u>A Common Task Framework</u> Model: spatial varying coef. <u>Fangzheng Lin, et al.</u> Paper: Hildeman et al. (2019) modelled non-Model: Spatio-temporal (2020);Furong Li & Huiyan Paper: <u>Bolin et al. (2011); Bakka et al. (2019)</u> stationarity in significant wave heights. Locally Paper: Another application of the SPDE <u>Sang.(2019);</u> response variate which defined a continuous solution to an non-stationary fields were considered in approach to model non-stationarity is to include <u>Liang et al. (2020)</u> SPDE with spatially varying coefficients for Fuglstad et al. (2015a) covariates directly into the model parameters; Model:Predictor Clusters solving problems that involve a physical ;Fuglstad(2015); Fuglstad et al.(2020) by see <u>Ingebrigtsen et al. (2014)</u> for an application see <u>Dunson, et al.(2008)</u>; barrier to spatial correlation. Spatio-temporal letting the coefficients in the SPDE vary with to annual precipitation in Norway. Model: Semiparametric join Join model Cluster position model, see <u>Bigelow et al.</u> (2010); Multipollutant Profiles, Model: FRK Massive spatial datasets Paper: Matthias Katzfuss(2011); see Molitor et al.(2011) Matthias Katzfuss(2012); P. Ma, et al.(2020): fused GP. Model: Spatial Model: Dirichlet process multivariate cluster Reich et al. (2011); <u>Lagon et al. (2020)</u> <u>Hejblum, et al.(2019)</u>; Gelfand, et al.(2019), Gelfand, et al.(2008); Model: Ensemble Kalman Model: State-space modeling <u>Liverani, et al.(2015)</u> Paper: <u>Lucia Paci(2018)</u> Paper: <u>Katzfuss, et a.(2019)</u> Mothod: Bayesian Model: Kalman filter + EM Paper: 1. K. Shuvo Bakar(2016). 2.

Paer: P Ma(2018)

Alan E. Gelfand(2015)

3.<u>Finley(2019)</u>.

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