



# End of kriging? Or how tree-based Machine Learning Algorithms can be used to generate more accurate spatial predictions with combined geographical and feature space covariates

T. (Tom) Hengl





# Death to Kriging?



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## Death to Kappa: birth of quantity disagreement and allocation disagreement for accuracy assessment

Robert Gilmore Pontius Jr & Marco Millones

Pages 4407-4429 | Received 27 Aug 2010, Accepted 20 Dec 2010, Published online: 17 Aug 2011

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### Abstract

The family of Kappa indices of agreement claim to compare a map's observed classification accuracy relative to the expected accuracy of baseline maps that can have two types of randomness: (1) random distribution of the quantity of each category and (2) random spatial allocation of the categories. Use of the Kappa indices has become part of the culture in remote sensing and other fields. This article examines five different Kappa indices, some of which were derived by the first author in 2000. We expose the indices' properties mathematically and illustrate their limitations graphically, with emphasis on Kappa's use of randomness as a baseline, and the often-ignored conversion from an observed sample matrix to the estimated population matrix. This article concludes that these Kappa indices are useless, misleading and/or flawed for the practical applications in remote sensing that we have seen. After more than a decade of working with these indices, we recommend that the profession abandon the use of Kappa indices for purposes of accuracy assessment and map comparison, and instead summarize the cross-tabulation matrix with two much simpler summary parameters: quantity disagreement and allocation

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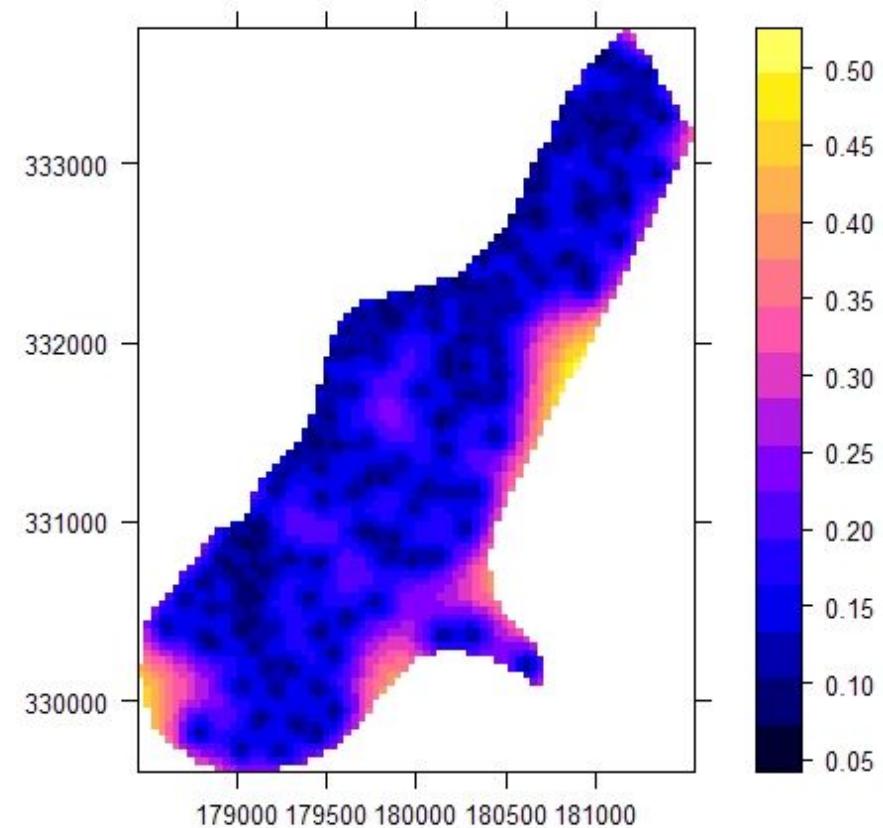
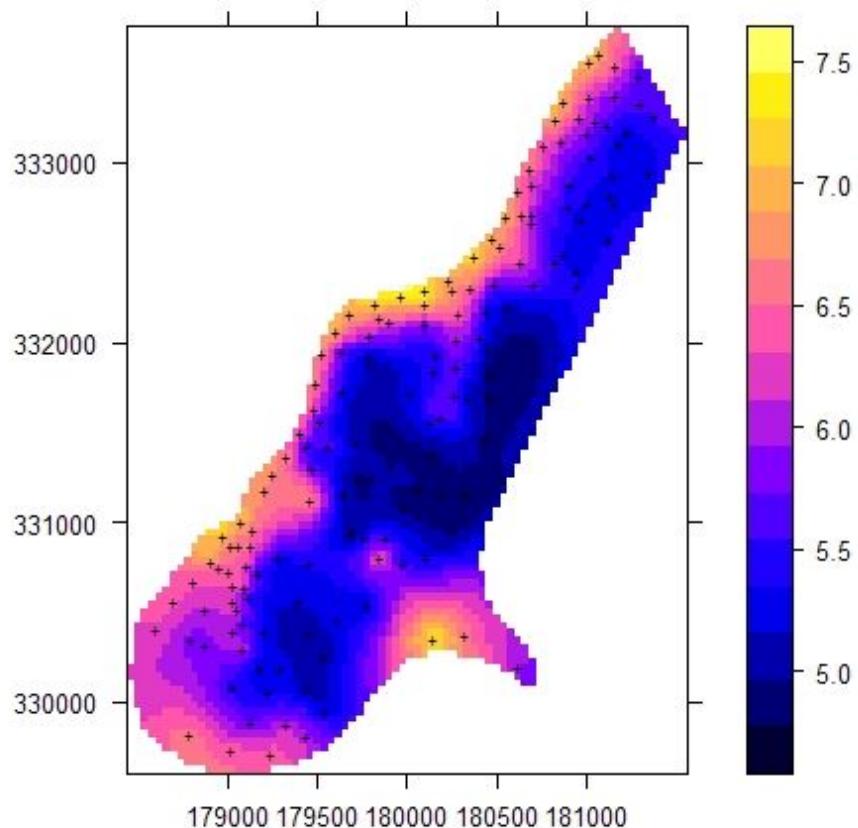
Robert Gilmore Pontius Jr et al.

International Journal of Remote Sensing

Published online: 4 Nov 2014



# Geostatistics = Kriging





# Model-based geostatistics

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1. Determine distribution of the target variable and appropriate transformation (normal, log-normal, zero-inflated, Gamma, Poissonic ...)
2. Fit variogram (WLS, REML, ...), deal with multicollinearity (PCA?), non-stationary properties, mixed effects...
3. Predict (mean values and uncertainty)
4. Validate predictions (mapping accuracy)



# Regression-kriging

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The Regression-kriging approach:

$$Y'(s) = m'(s) + e'(s) + \varepsilon$$

$$m'(s) = f[X(s)]; \quad e'(s) = f[h(s)|Y]$$

- First and second order stationarity
- Normal distribution (residuals)
- Anysotropy, multicollinearity...



# Regression-kriging

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[T Hengl, GBM Heuvelink, DG Rossiter - Computers & geosciences, 2007 - Elsevier](#)

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# Two cultures: GLM vs RF

---

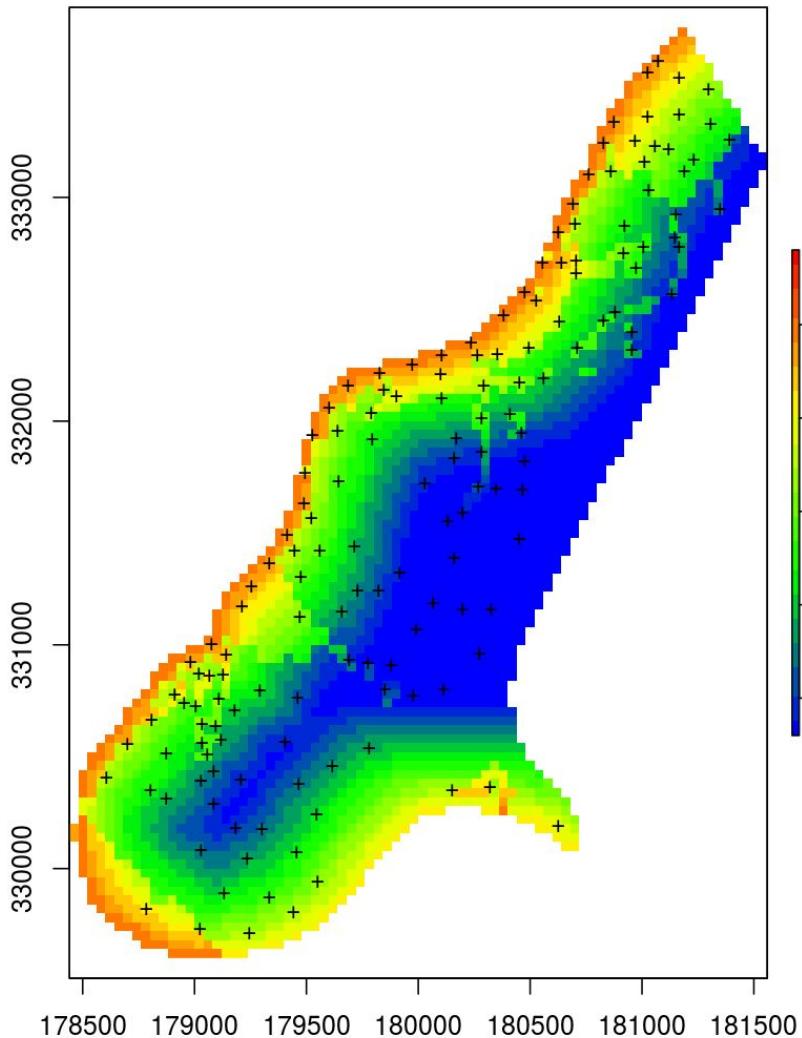
```
m = glm( zinc~log1p(dist)+ffreq, meuse,  
family=gaussian(link=log))
```

```
m = quantregForest(  
x=meuse@data[,c("dist","ffreq")],  
y=meuse$zinc)
```

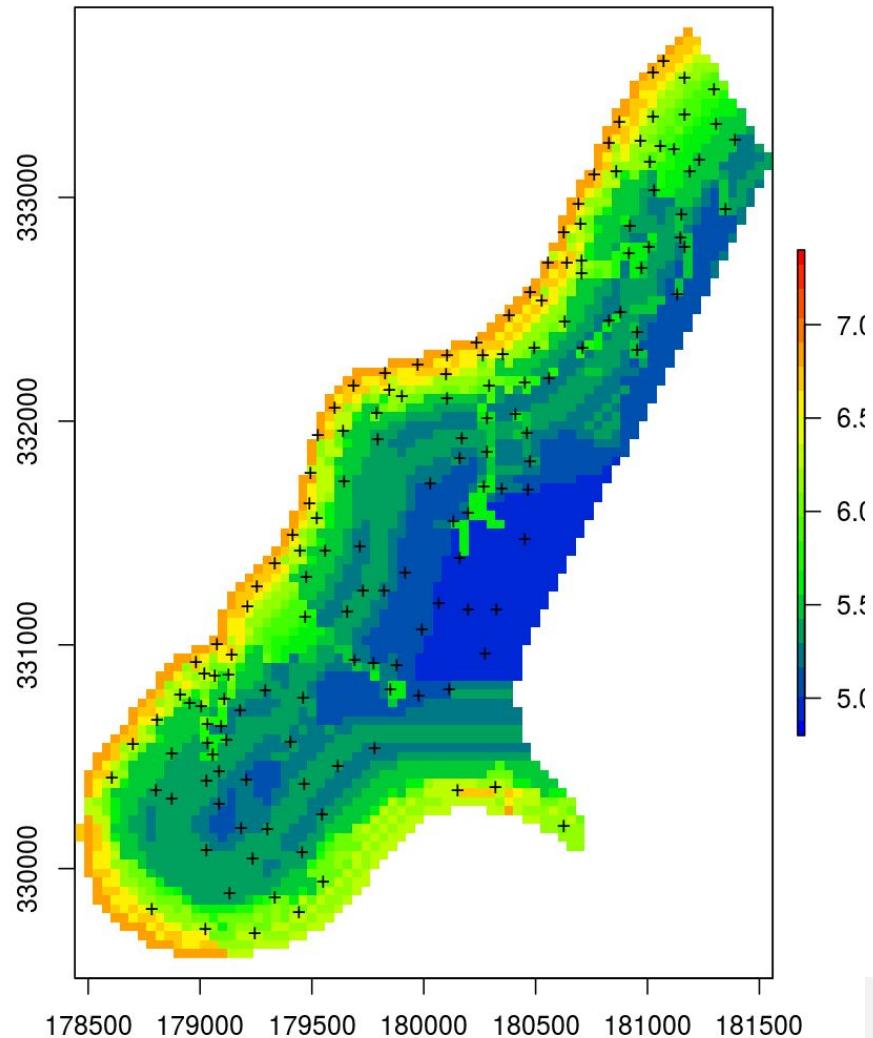
# GLM vs RF (zinc meuse)



GLM



Random Forest





# geoR

---

```
zinc.vgm <- likfit(zinc.geo, lambda=0,  
ini=c(var(log1p(zinc.geo$data)),500),  
cov.model="exponential")
```

```
zinc.ok <- krige.conv(zinc.geo, locations=locs,  
krige=krige.control(obj.m=zinc.vgm))
```

krige.conv: model with constant mean

krige.conv: performing the Box-Cox data transformation

krige.conv: back-transforming the predicted mean and variance

krige.conv: Kriging performed using global neighbourhood

# Variogram (zinc meuse)

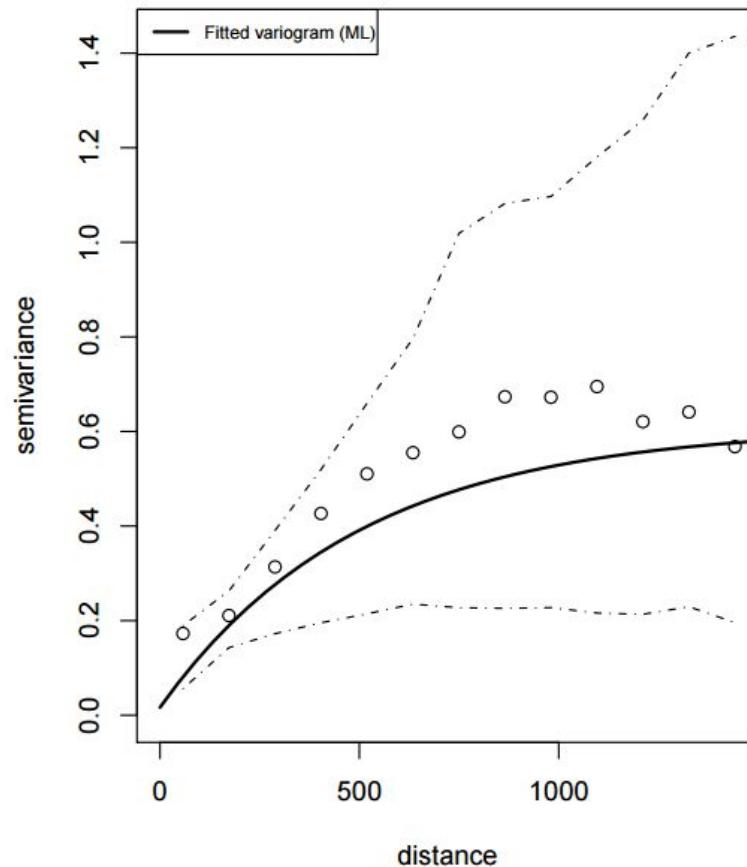
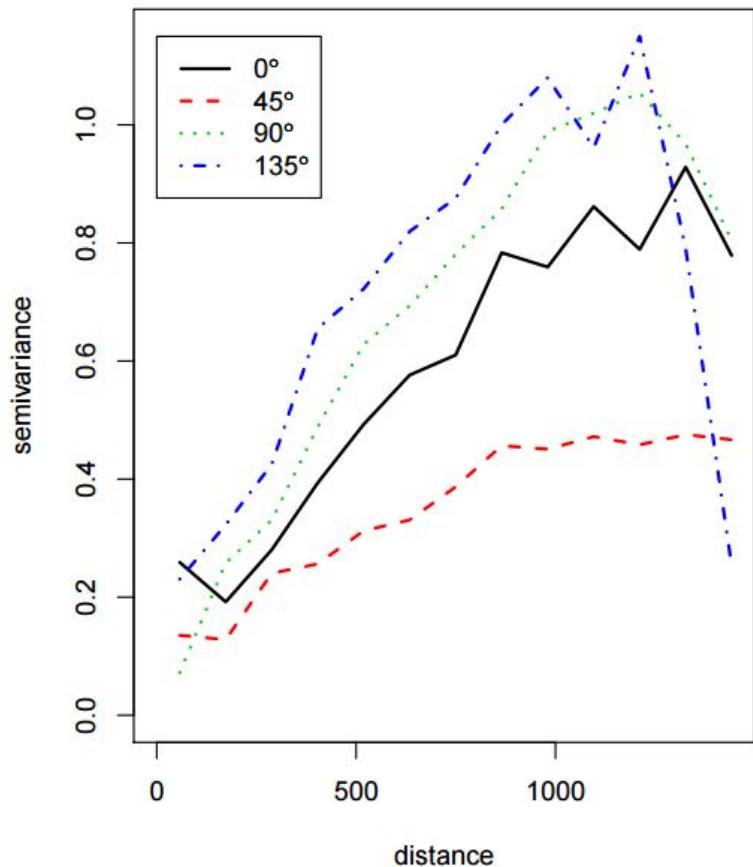


Fig. 5.15: Anisotropy (left) and variogram model fitted using the Maximum Likelihood (ML) method (right). The confidence bands (*envelopes*) show the variability of the sample variogram estimated using simulations from a given set of model parameters.

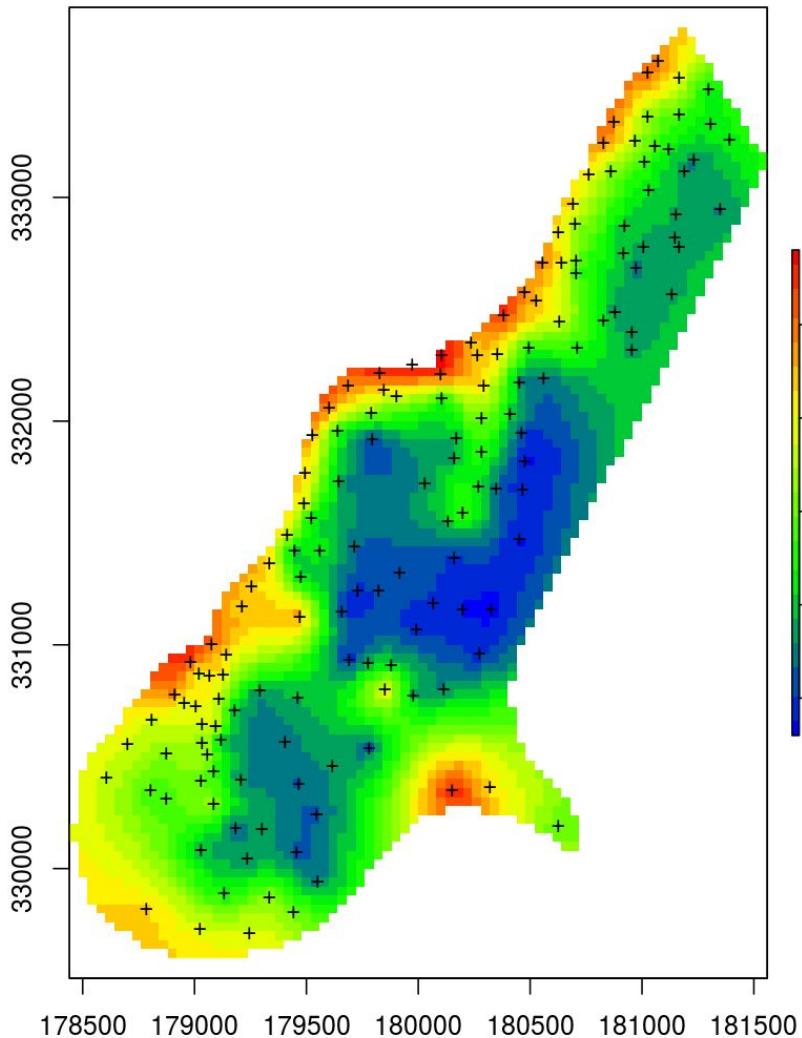


```
grid.dist0 <- buffer.dist(meuse["zinc"],  
  meuse.grid[1], as.factor(1:nrow(meuse)))  
  
dn0 <- paste(names(grid.dist0), collapse="+")  
fm0 <- as.formula(paste("zinc ~", dn0))  
  
m0 <- fit.gstatModel(meuse, fm0, grid.dist0,  
  method="ranger", rvgm=NULL)  
  
rk.m0 <- predict(m0, grid.dist0)
```

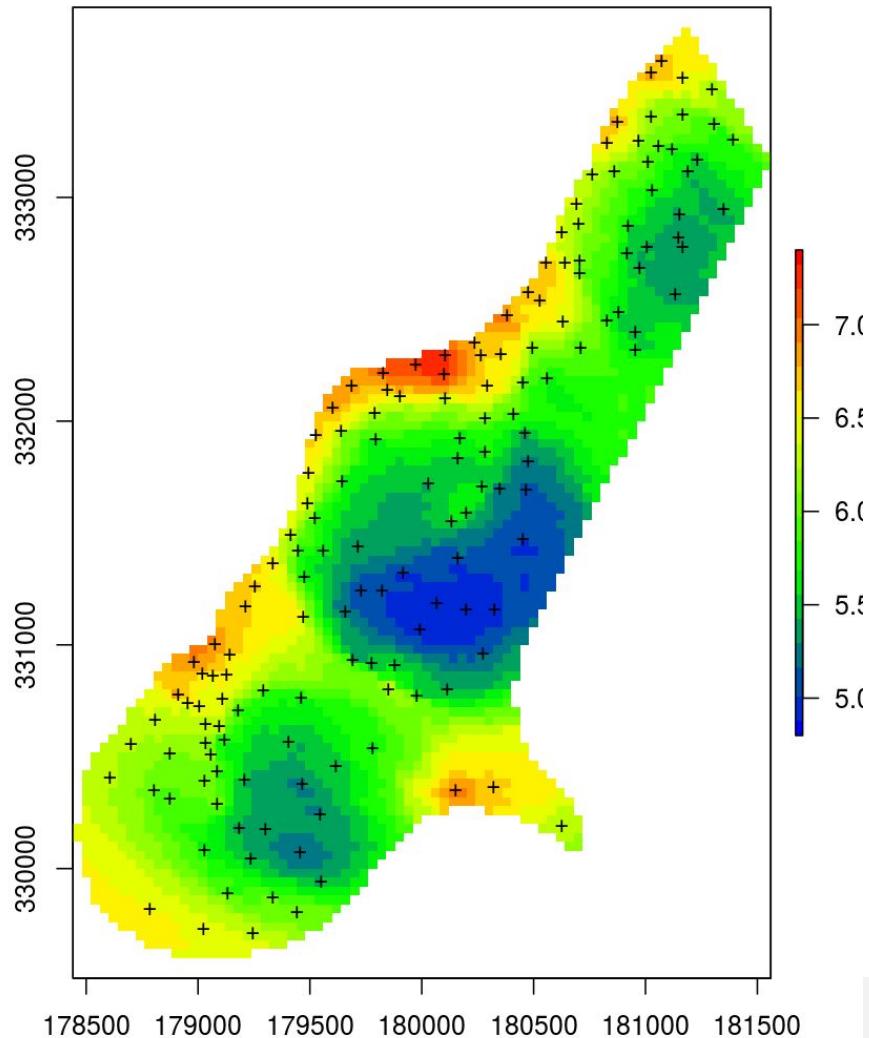
# OK vs RF (zinc Meuse)



geoR (krige.conv)



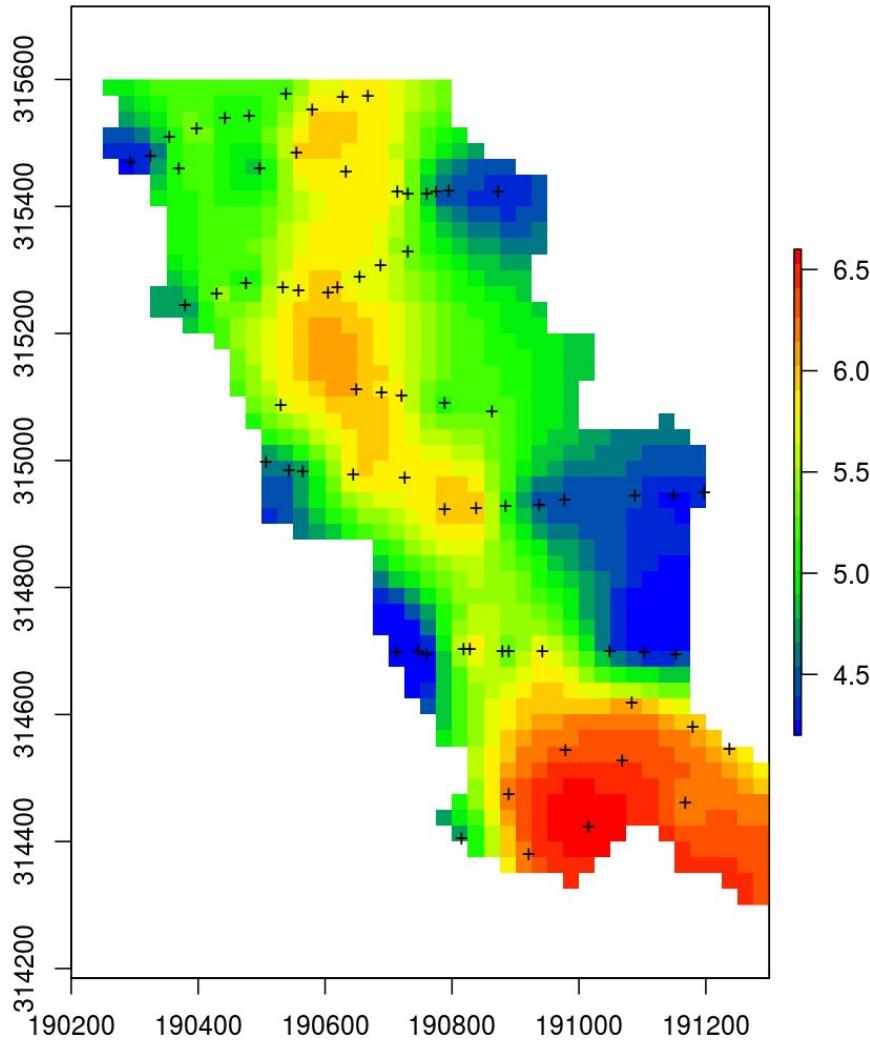
Random Forest



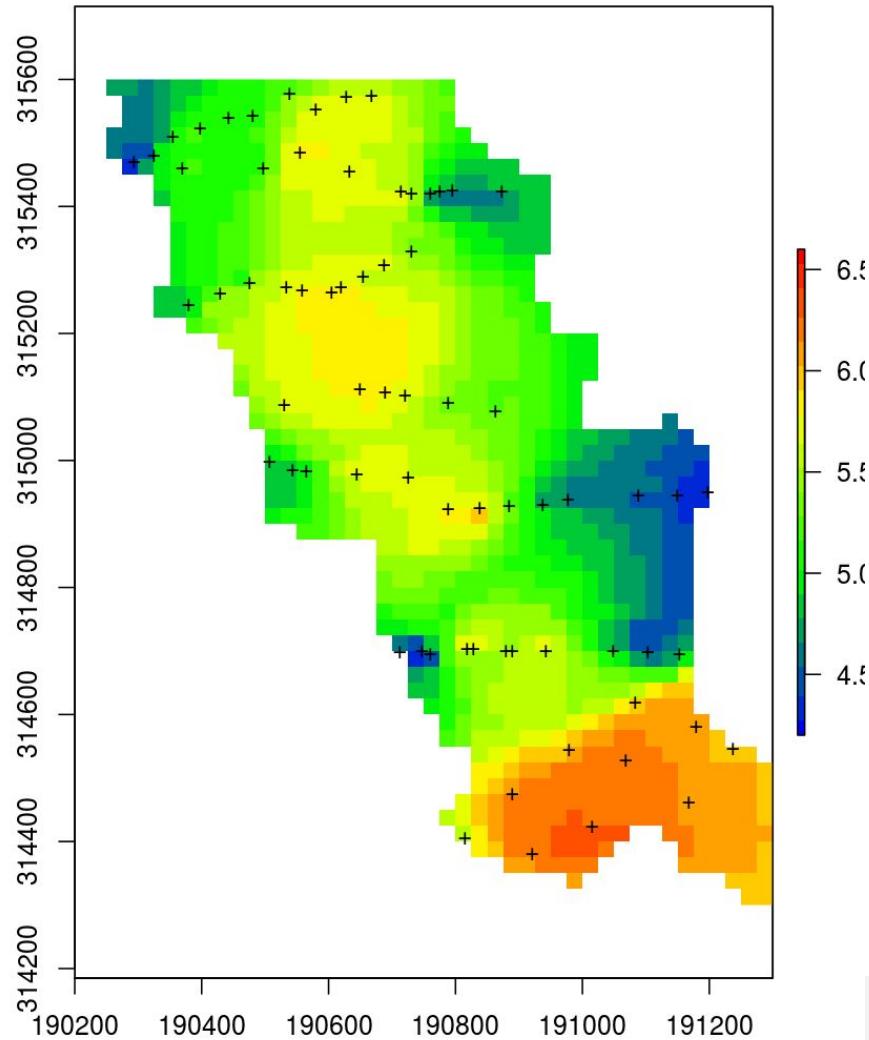
# OK vs RF (Pb Gaul)



geoR (krige.conv)



Random Forest





# sp predictions based on Random Forest

---

- ✓ No stationarity requirements.
- ✓ No Normal distribution requirements.
- ✓ No problems with choosing the right variogram (in fact, there is no need for a vgm at all).
- ✓ No (serious) problems with hot-spots.
- ✓ More complex distances can be added.



# Random Forest complete list

Use both location-buffers + covariates:

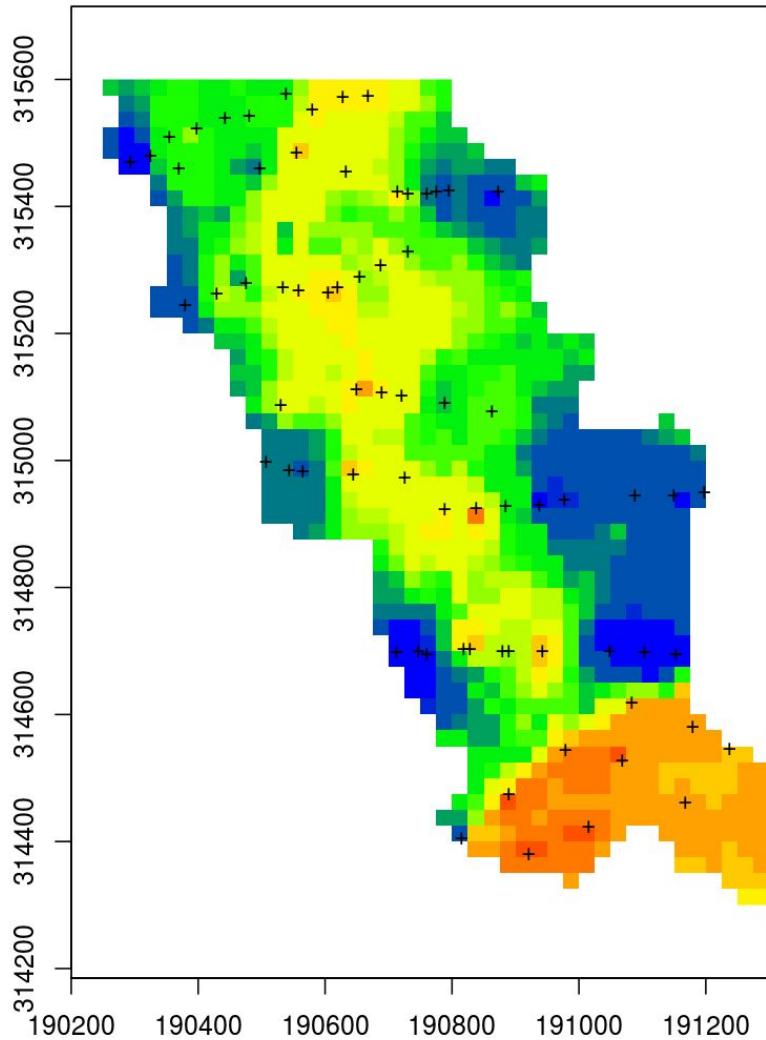
$$Y'(s) = f[h(s)|Y, X(s)]$$

- $h(s)|Y$  = buffer distances to points
- $X(s)$  = covariates / grids

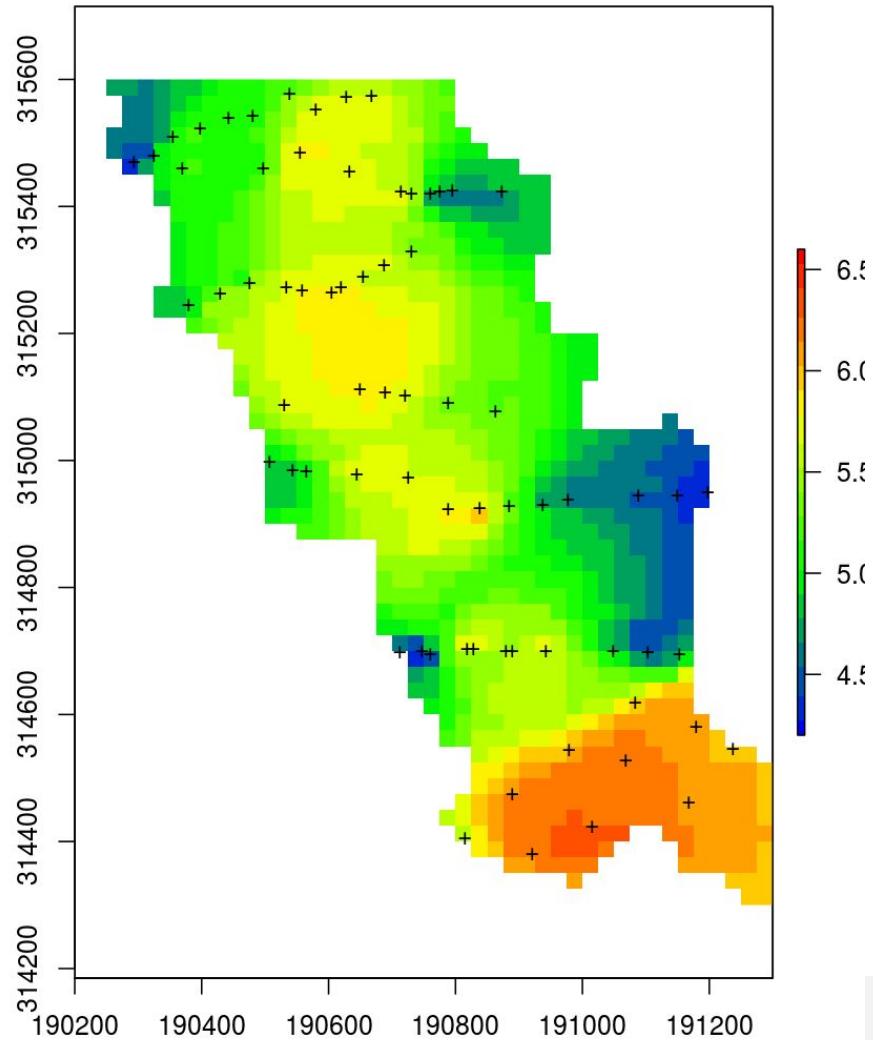
# RF with covariates (Pb Gaul)

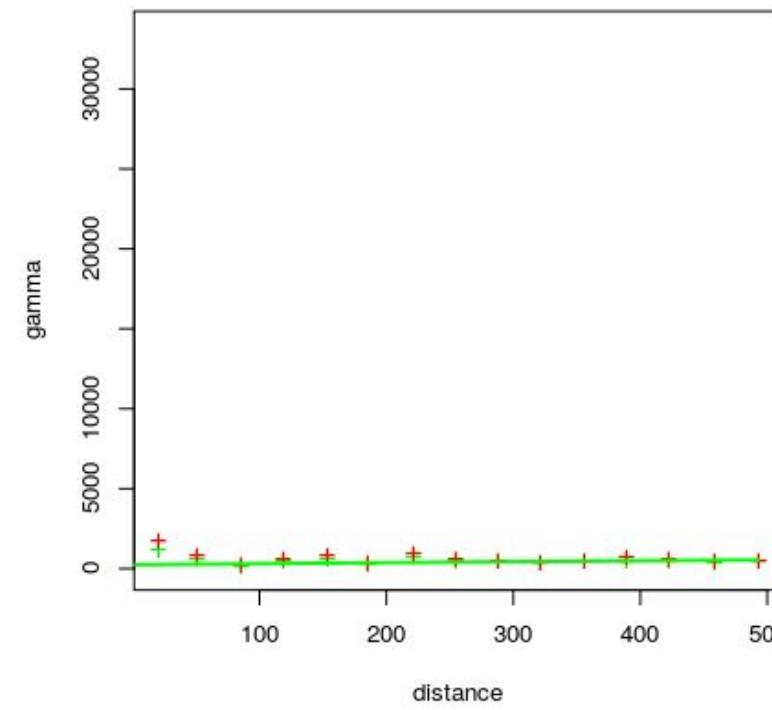
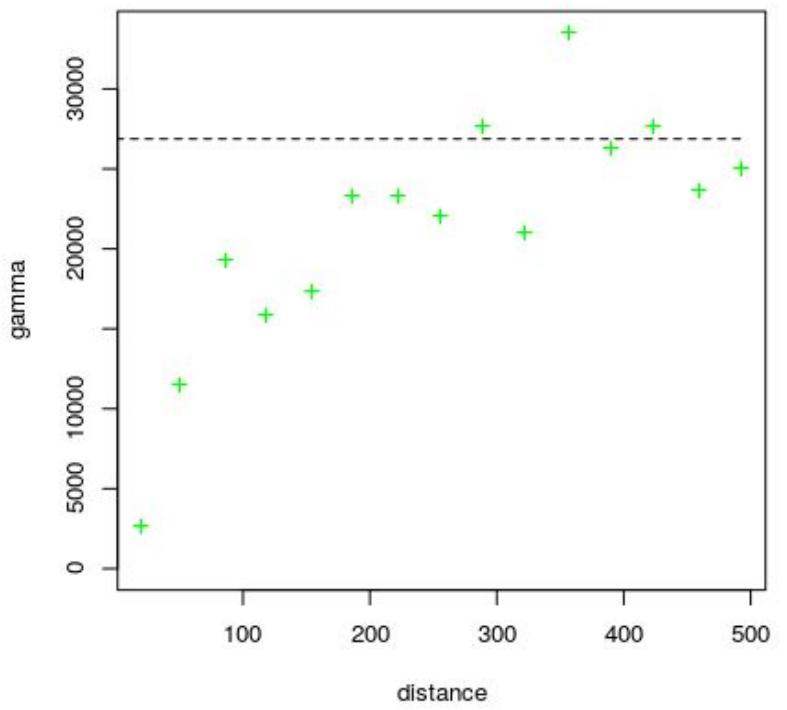
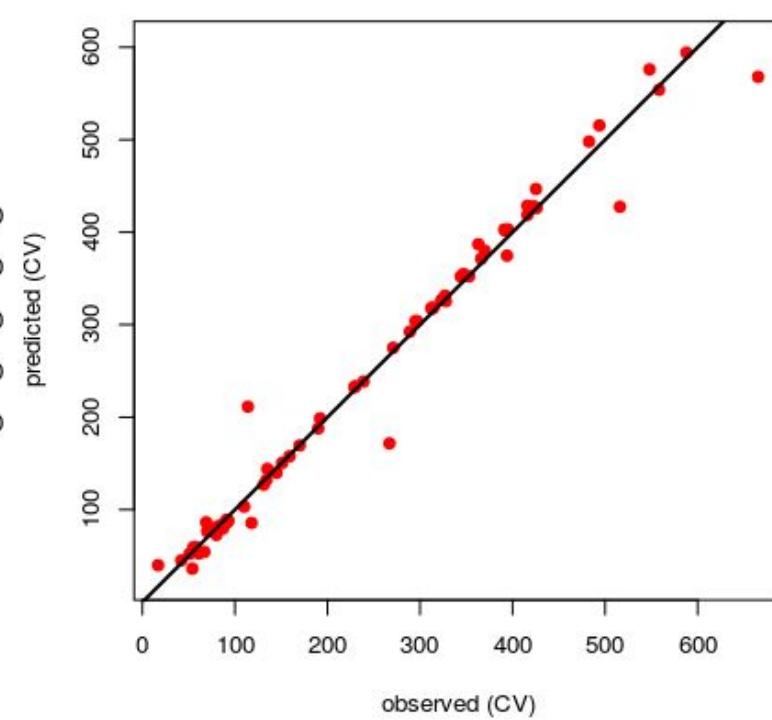
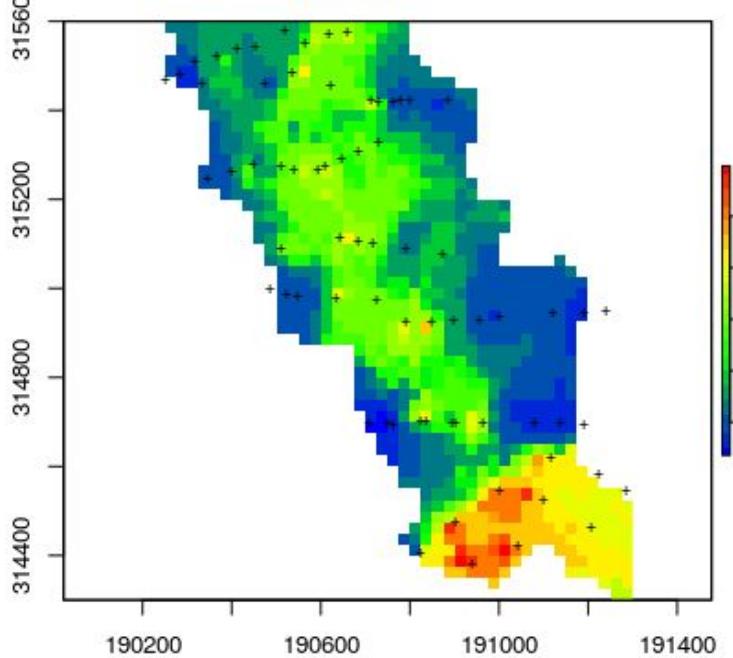


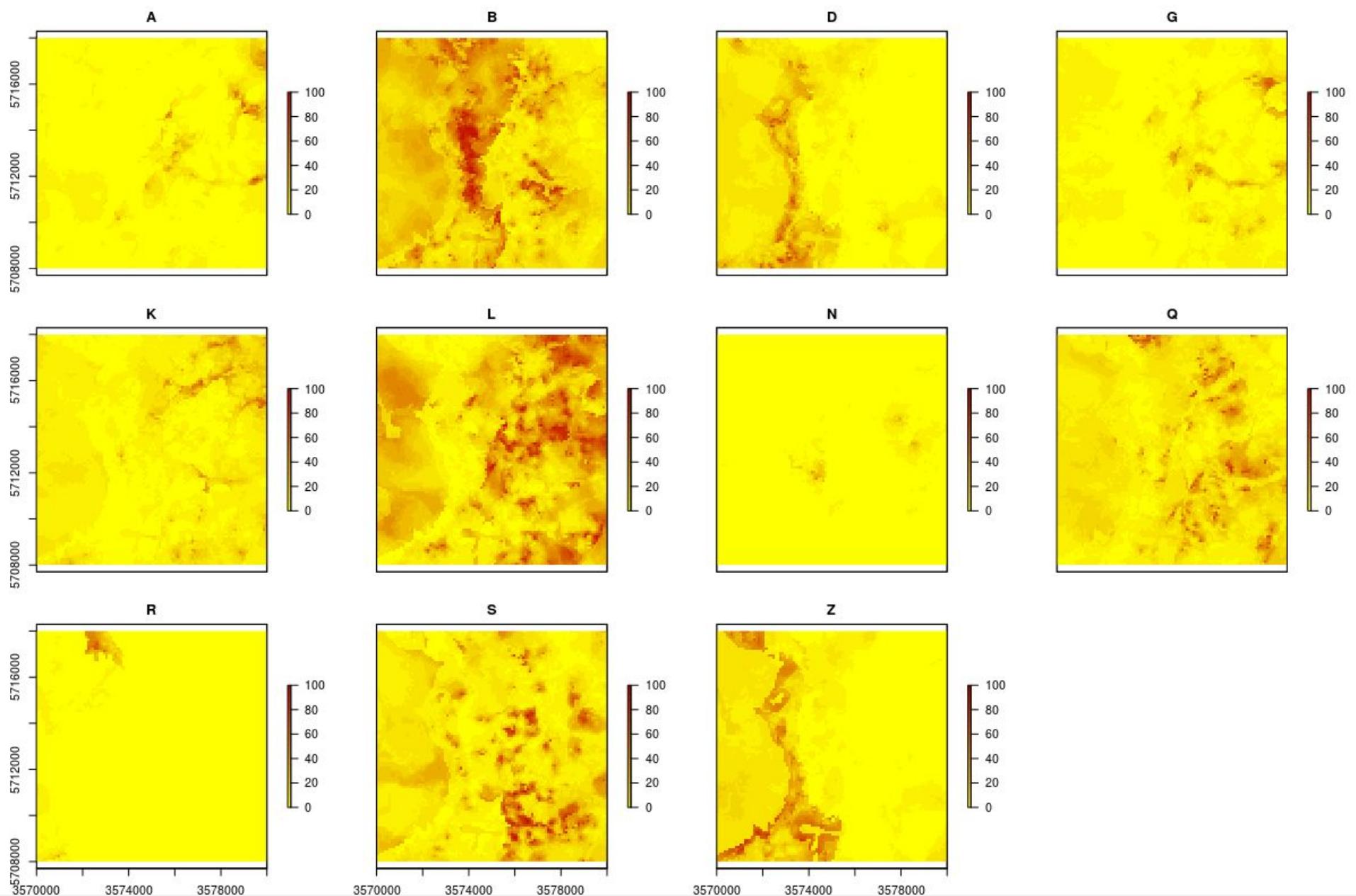
Random Forest + cova



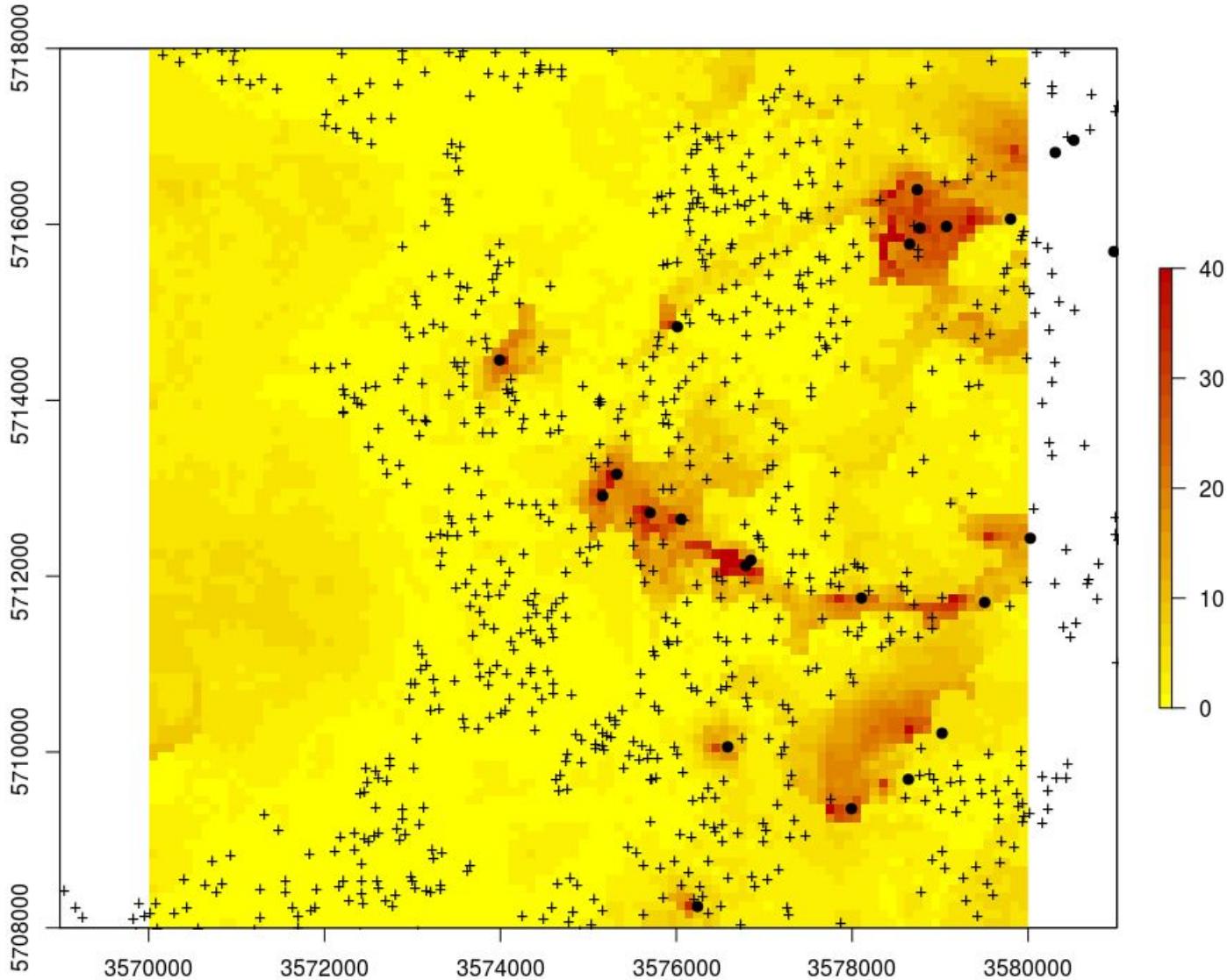
Random Forest



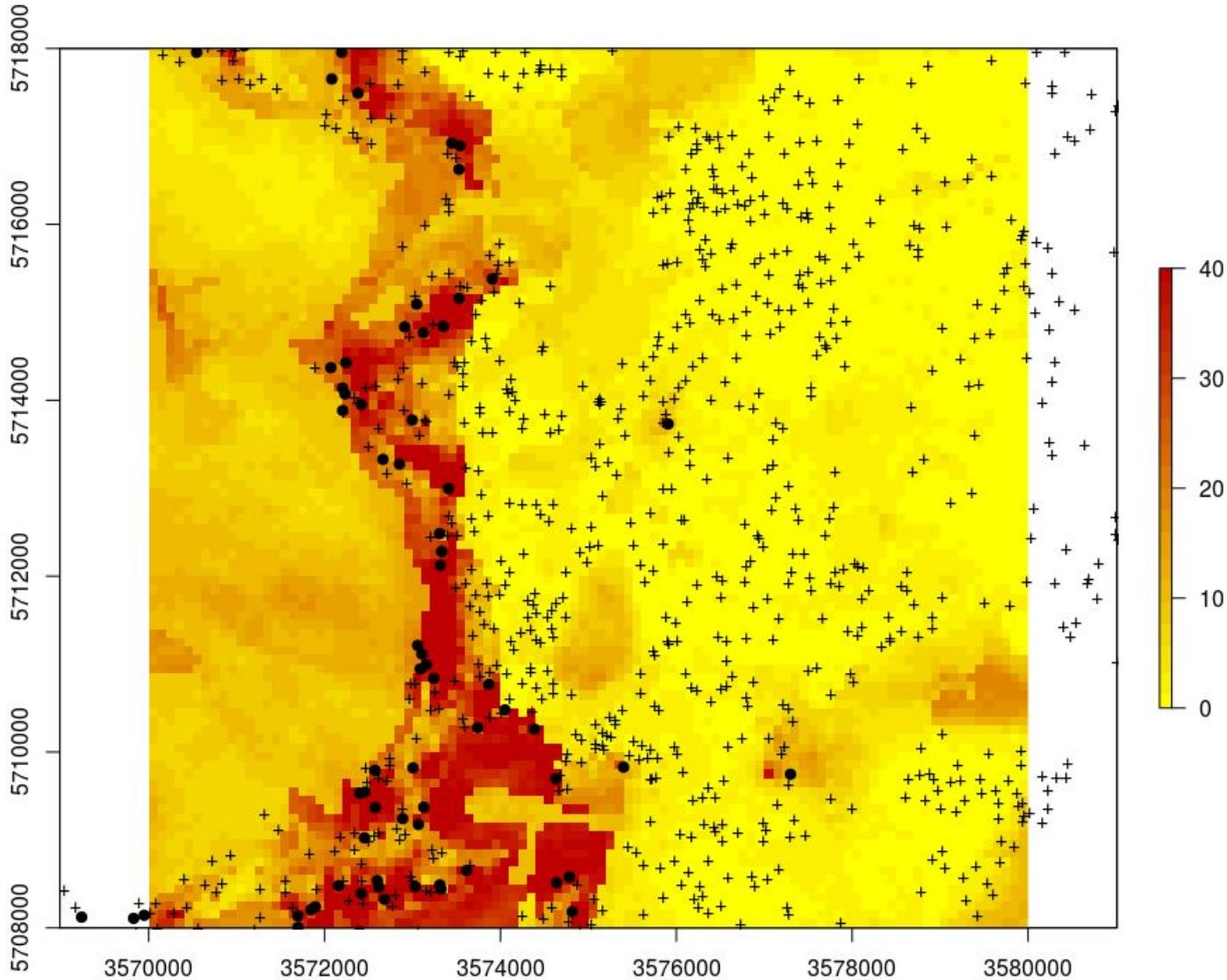




# Soil type “G”



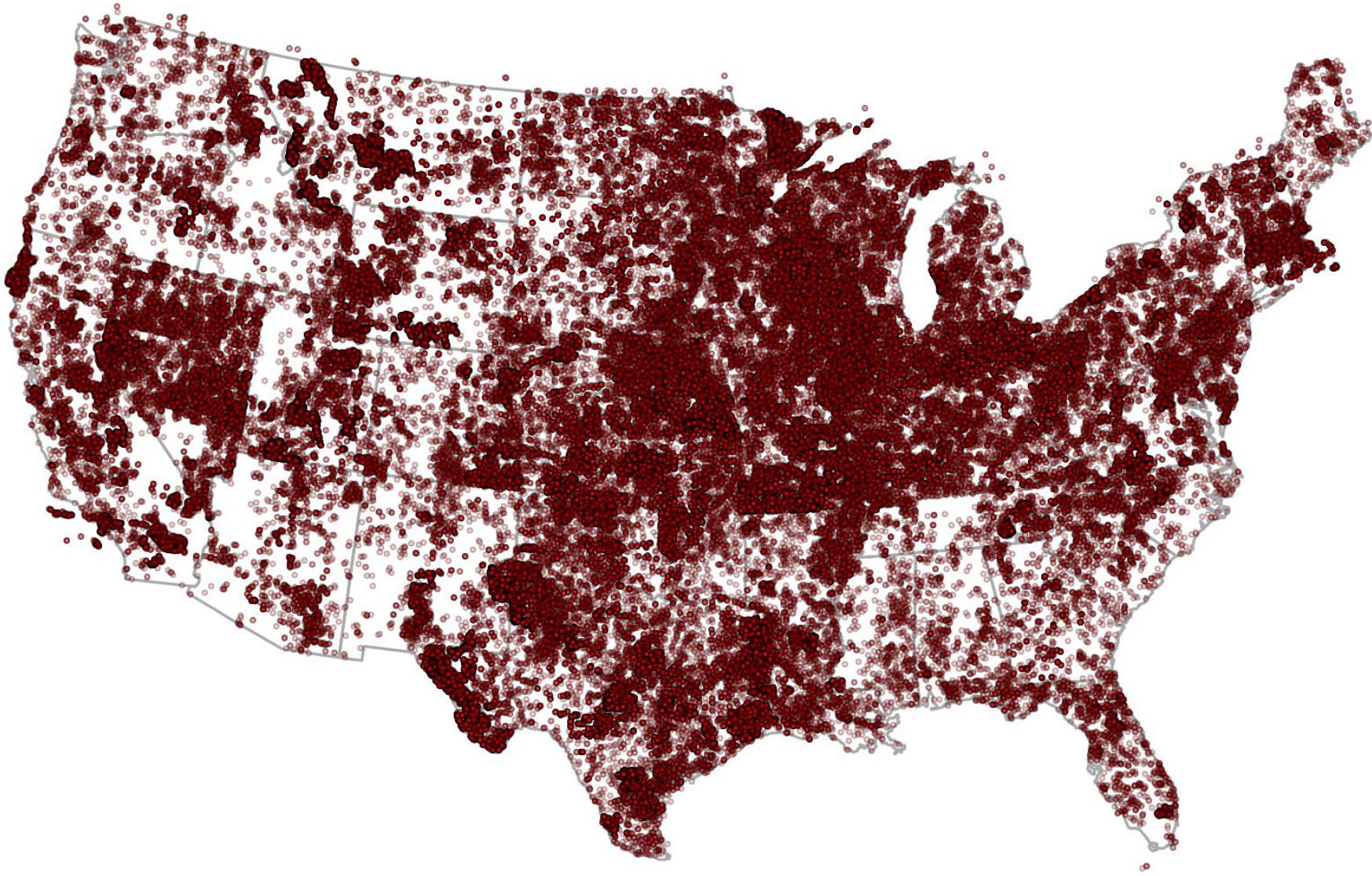
# Soil type “D”

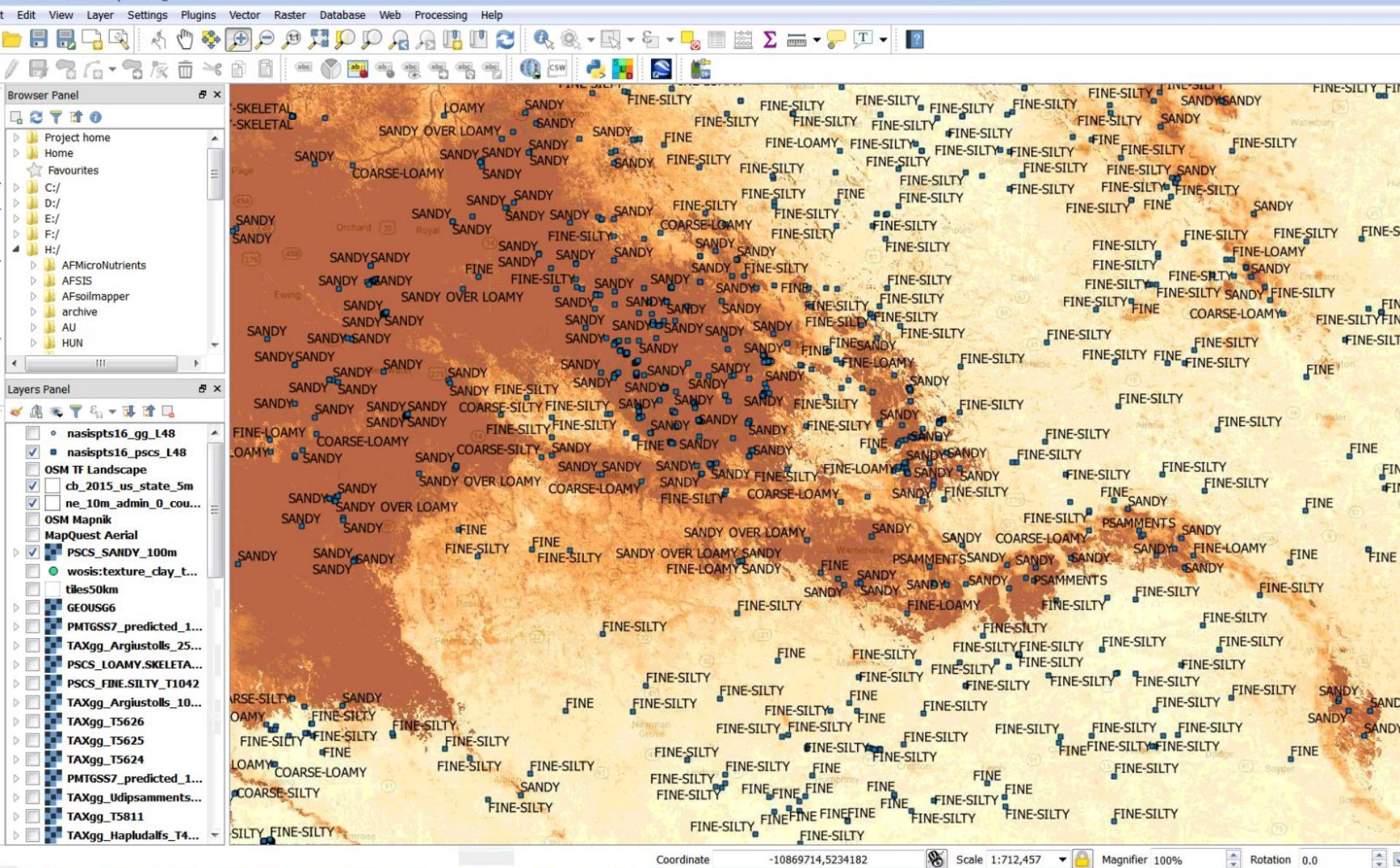




# USA data

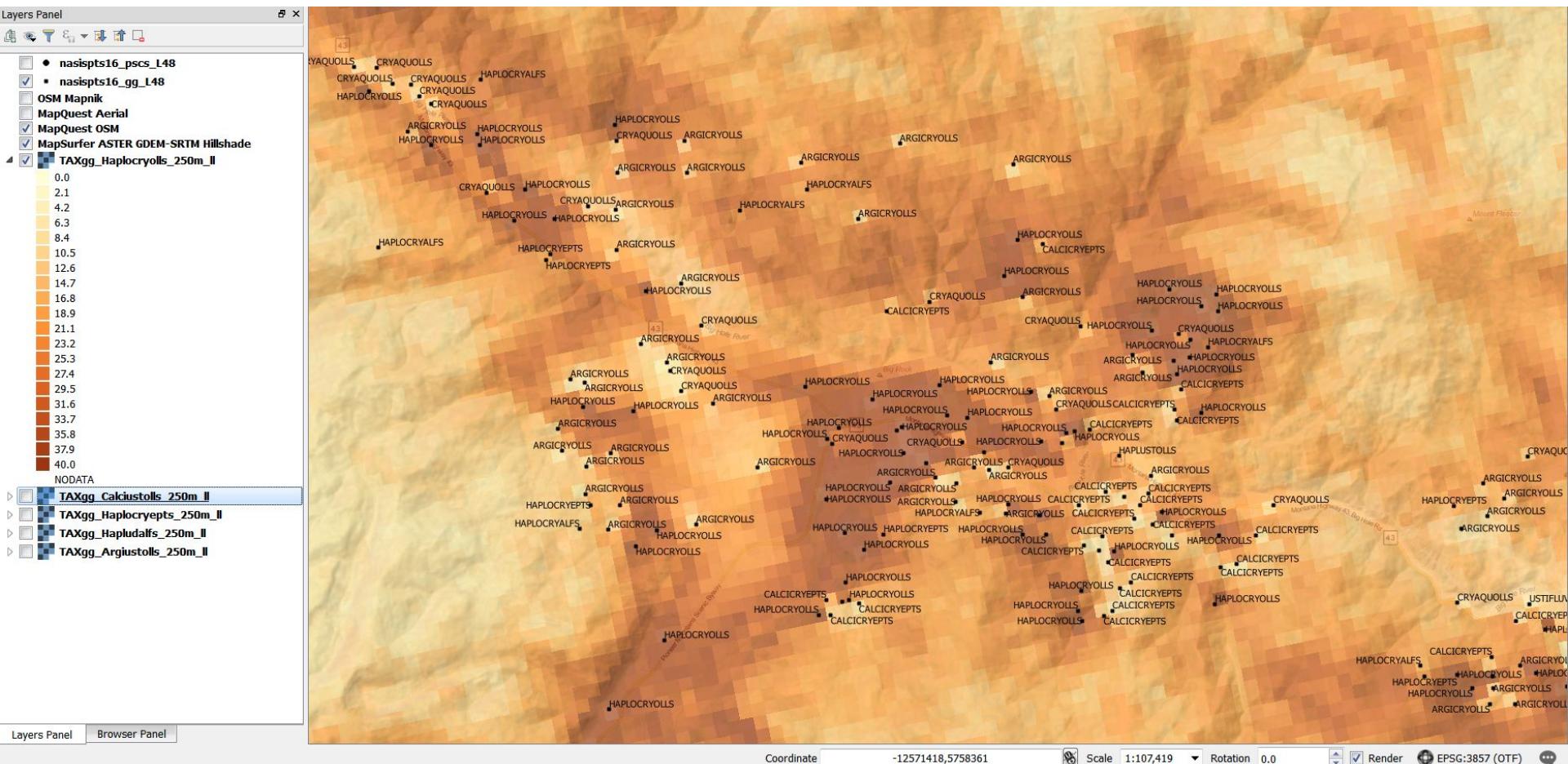
NASIS points (N=327,041)







# Kriging patterns





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If machine learning is so  
efficient in generating  
spatial predictions, do we  
still need kriging?

Random forest  
Topic

Kriging  
Topic

+ Add comparison

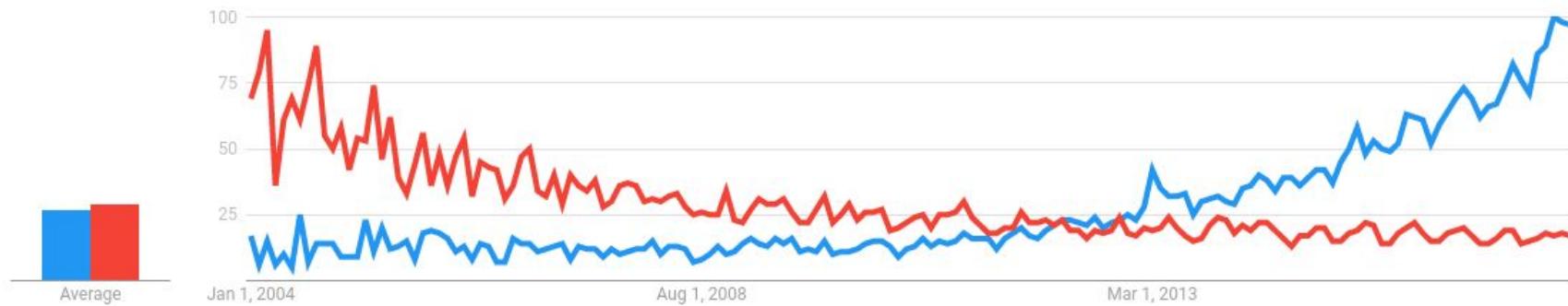
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Interest over time ?



Interest by region ?



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by Emerging Technology from the arXiv   September 9, 2016

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But there is a problem. There is no mathematical reason why networks arranged in layers should be so good at these challenges.

Mathematicians are flummoxed. Despite the huge success of deep





# A generic framework for sp

---

In essence, three types of covariates:

$$Y'(s) = f[h(s)|Y, X_R(s), X_P(s)]$$

- $h(s)|Y$  = buffer distances to points
- $X_R(s)$  = reflectances
- $X_P(s)$  = physical and chemical processes



# Data-driven modeling (MLA)

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1. Any target variable distribution is fine.
2. Multicollinearity – no problem.
3. A lot of covariates – no problem.
4. Complex non-linear relationships – great!

MLA = Hyper-parametric non-linear  
(nested) models, usually requiring  
intensive computing



# However

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- Computing intensity of MLA can be  
**MASSIVE**
- MLA usually **very very sensitive to artifacts in the input data** (even few typos can shift all predictions)
- There are still many things unsolved (how to generate spatial simulations? how to account for spatial clustering? spacetime distances?)



# Conclusions #1

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**Kriging? Probably not  
needed any more.**



## Conclusions #2

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**Spatial statistics?  
Probably needed more  
than ever!**



## Conclusions #3

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**MLA is magical? Yes, but  
also very sensitive and  
still many many issues to  
be solved.**

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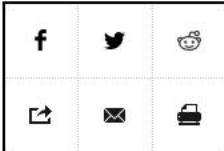
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By Christof Koch on March 19, 2016

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