

Classical

Compute the covariance $\mathbf{C}_{\text{ou},\text{ou}}$ and its Cholesky decomposition

Compute the conditional covariance $\Sigma_{\text{n}|\text{ou}}$ and its Cholesky decomposition

FOXY

Step #1 Compute the covariance $\mathbf{C}_{\text{on},\text{on}}$ and its Cholesky decomposition

Step #1 Compute the conditional covariance $\Sigma_{\text{u}|\text{on}}$ and its Cholesky decomposition

Compute the Kriging Weights $\widetilde{\mathbf{W}}(\mathbf{X}_{\text{n}} | \mathbf{X}_{\text{u}})$