

GeoStats.jl – High-performance geostatistics in Julia

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Software

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Summary

[GeoStats.jl](#) is an extensible framework for high-performance geostatistics in Julia, as well as a formal specification of statistical problems in the spatial setting. It provides highly optimized solvers for estimation and (conditional) simulation of variables defined over general spatial domains (e.g. regular grid, point collection), and can utilize high-performance hardware for parallel execution such as GPUs and computer clusters.

Its unique design addresses the very important issue of scientific comparison between different geostatistical methods proposed by the research community. Unlike similar software (e.g. GSLIB, SGeMS, gstat), which implement algorithms for specific data and domain types with varying interfaces, GeoStats.jl introduces an abstraction layer with which users can define their problems precisely once, and switch between different solvers effortlessly. The same abstraction layer enables the development of higher-order routines that operate on solvers as first-class objects (e.g. cross-validation), a feature that gives researchers the ability to experiment with various geomodelling assumptions programatically.

Besides its technical contributions, the project aims to educate people outside of the field about state-of-the-art methods in geostatistics, their assumptions, and their limitations.

Problem types

The framework currently defines two types of problems:

- **Estimation:** given spatial data and domain, estimate variable(s) at unseen locations, and provide whenever possible a variance (or uncertainty) map.
- **Simulation:** given domain and (optionally) spatial data, simulate multiple realizations of variable(s) matching previously existing data if present.

Available solvers

As of version 0.6, the following solvers are available.

- Estimation solvers
 - Kriging (Matheron 1971)
 - Inverse Distance Weighting (Shepard 1968)
 - Locally Weighted Regression (Cleveland 1979)
- Simulation solvers
 - Direct Gaussian Simulation (Alabert 1987)
 - Sequential Gaussian Simulation (Isaaks 1990)
 - Fast Image Quilting (J. Hoffmann et al. 2017)

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Example of usage

```
using GeoStats
using Plots

# data.csv:
#   x,      y,      station, precipitation
# 25.0, 25.0,    palo alto,           1.0
# 50.0, 75.0,  redwood city,           0.0
# 75.0, 50.0, mountain view,           1.0

# read spreadsheet file containing spatial data
geodata = readtable("data.csv", coordnames=[:x,:y])

# define spatial domain (e.g. regular grid, point collection)
grid = RegularGrid{Float64}(100, 100)

# define estimation problem for any data column(s) (e.g. :precipitation)
problem = EstimationProblem(geodata, grid, :precipitation)

# choose a solver from the list of solvers
solver = Kriging(
    :precipitation => @NT(variogram=GaussianVariogram(range=35.))
)

# solve the problem
solution = solve(problem, solver)

# plot the solution
plot(solution)
```

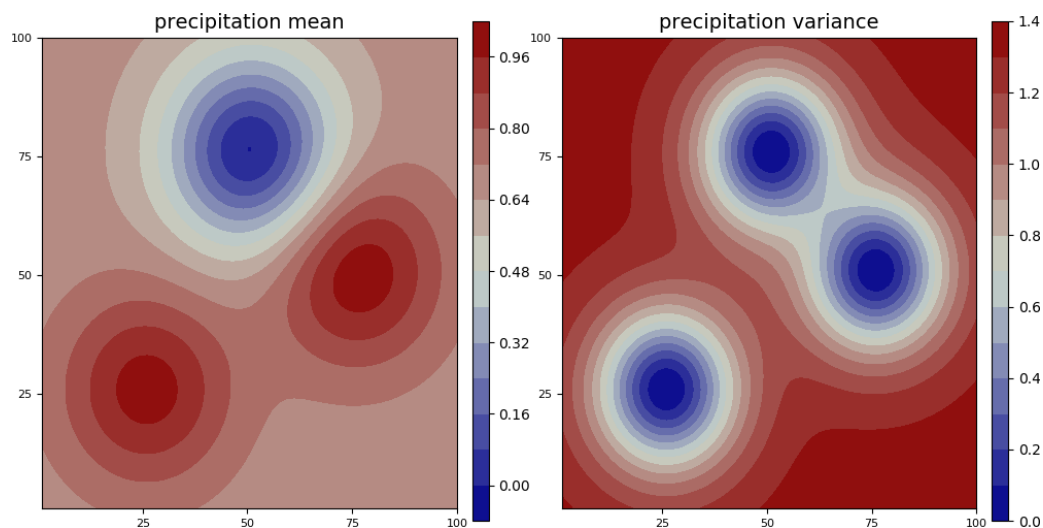


Figure 1: Estimation solution on a regular grid.

Straightforward scientific comparison of solvers

Solvers adhering to the interface proposed in the framework can be easily compared on a given problem with different comparison methods. From a user's perspective, this feature facilitates the selection of solvers for a specific problem. From a researcher's perspective, this feature serves to guide the efforts of the geostatistics community.

```
using GeoStats
using Plots

# define solvers to be compared
solver1 = Kriging(
    :precipitation => @NT(variogram=GaussianVariogram(range=35.))
)
solver2 = InvDistWeight()

# compare solvers with a comparison method (e.g. visual comparison)
compare([solver1, solver2], problem, VisualComparison())
```

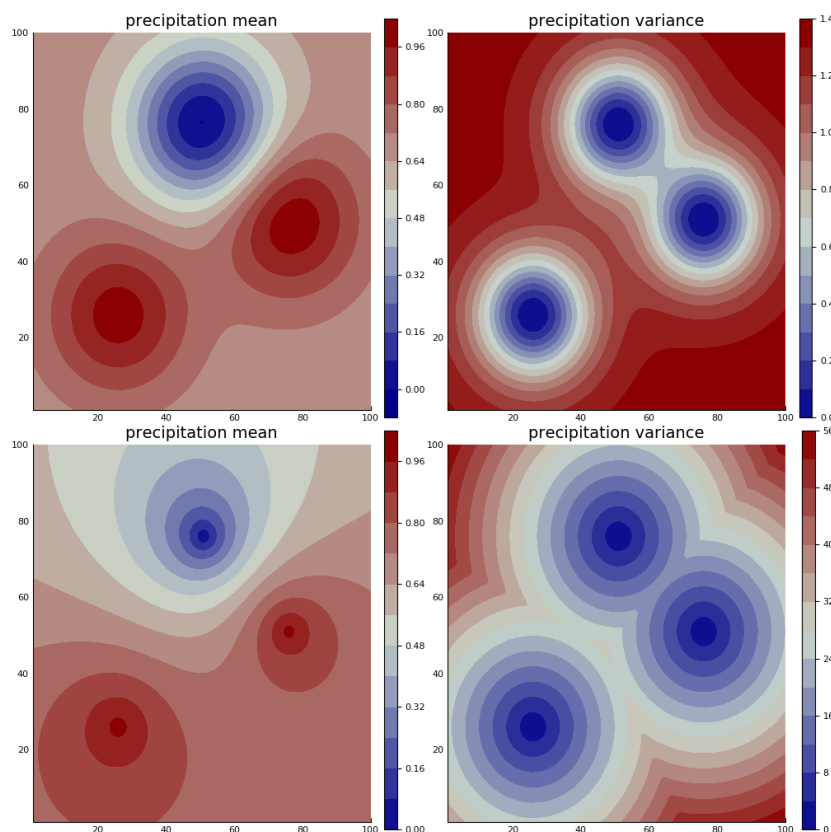


Figure 2: Visual comparison of solvers.

As of version 0.6, the following comparison methods are available.

- Visual Comparison
- k-fold Cross-Validation

Usage in academia and industry

The solvers and tools implemented in the project have been used in both academic and industrial endeavours. To give an example, the [ImageQuilting.jl](#) (J. Hoffmann et al. 2017) solver has been used inside [ENI](#) to condition 3D process-based models to data acquired in Oil & Gas fields. It has also been used by researchers in Denmark interested in modeling groundwater resources (A. A. S. Barfod et al. 2017), and by researchers studying micromodels of porous medium in various research groups worldwide. Research colleagues at Stanford are currently using [GeoStats.jl](#) to model fractured reservoirs, mineral deposits, geothermal resources, and glaciers, among other spatial objects.

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[GeoStats.jl](#) will always be open source and free of charge. If you are an organization that supports open source initiatives, please contact the author at juliohm@stanford.edu regarding funding opportunities.

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