Simulated Multivariate Kriging

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This notebook implements the Geostatistics Lesson . This code is provided for educational purposes and should be reviewed jointly with the lesson Collocated Cokriging.

Learning Objectives - Review simple cokriging. - Understand the why the Markov Models where developed. - Explore the differences between Markov model and Markov model . - Formulated the Kriging equations using the Markov models. - Implement the Markov model and Markov model . - Understand the Markov model and Markov model work flow(source code available).

```
[1]: print('Package Versions:')
     import matplotlib as matplotlib; print(" matplotlib:", matplotlib.__version__)
     import matplotlib.pyplot as plt
     import matplotlib.cm as cm
     import matplotlib.gridspec as gridspec
     from mpl_toolkits.axes_grid1 import make_axes_locatable
     import pandas as pd; print(" pandas:", pd.__version__)
     import sys; print(" python:", sys.version_info)
     import numpy as np; print(" numpy:", np.__version__)
     import sklearn as sklearn; print(" sklearn:", sklearn.__version__)
     import os
     import scipy; print(" scipy:", scipy.__version__)
     from scipy import stats
     from tqdm import tqdm
     from scipy.spatial import distance matrix
     from sklearn.metrics import mean squared error
     np.set printoptions(precision=3)
```

```
Package Versions:
   matplotlib: 2.2.2
   pandas: 0.23.0
   python: sys.version_info(major=3, minor=6, micro=10, releaselevel='final', serial=0)
   numpy: 1.18.2
   sklearn: 0.19.1
   scipy: 1.1.0
```

1 Import Data

Consider two variable $Z(\mathbf{u})$, the primary variable - Grade, and $Y(\mathbf{u})$, the secondary variable - seismic. We have sample for the primary variable $Z(\mathbf{u})$ at 64 locations. The secondary variable

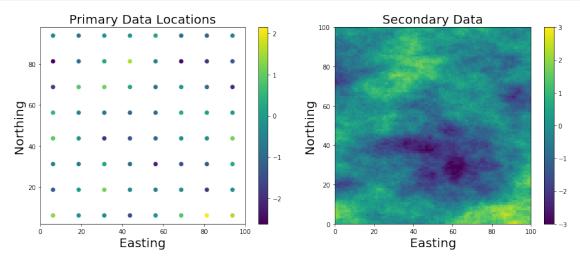
 $Y(\mathbf{u})$ is measured at all location within our domain. It is considered in a probabilistic sense to use $Y(\mathbf{u})$ to inform the prediction of $Z(\mathbf{u})$.

```
[2]: datafl = pd.read_csv('Data/Cluster1.out')
    datafl_sec = pd.read_csv('Data/Ydata.out')
    truth = pd.read_csv('Data/true.out')
    x = np.asarray(pd.read_csv('Data/X.out')).reshape(len(datafl_sec))
    y = np.asarray(pd.read_csv('Data/Y.out')).reshape(len(datafl_sec))
    print(datafl.describe())
    print(datafl_sec.describe())
```

```
Х
                          Y
                               Primary
                                        Secondary
      64.000000
                 64.000000
                             64.000000 64.000000
count
       50.000000 50.000000
                            -0.424719 -0.197425
mean
std
       28.867513 28.867513
                             1.032475
                                        0.912744
        6.250000
                   6.250000 -2.623800 -2.020500
min
25%
       28.125000 28.125000 -1.015100 -0.767850
50%
       50.000000 50.000000 -0.387650 -0.224450
75%
      71.875000 71.875000
                              0.176975
                                         0.254700
       93.750000 93.750000
                              2.148700
                                         1.889200
max
                  Х
                                Y
                                      Secondary
      10000.000000
                     10000.000000
                                   10000.000000
count
                                      -0.250033
mean
          50.000000
                        50.000000
          28.867513
                        28.867513
std
                                       0.936804
min
           0.500000
                         0.500000
                                      -3.272810
25%
          25.250000
                        25.250000
                                      -0.817388
          50.000000
                        50.000000
50%
                                      -0.183005
75%
          74.750000
                        74.750000
                                       0.327832
          99.500000
                        99.500000
                                       2.781670
max
```

1.1 Map the Data

```
[3]: vlim = (-3,3)
     f, ax = plt.subplots(1,2,figsize=(13,5.5))
     XMIN, XMAX = 0, 100
     YMIN, YMAX = 0, 100
     SMIN, SMAX = -3.3
     gridd = pd.DataFrame()
     gridd['Y'] = y
     gridd['X'] = x
     gridd['Estimate'] = datafl_sec['Secondary']
     gridded = np.reshape(gridd.sort_values(by=['Y', 'X'], axis=0,__
     ⇒ascending=True)['Estimate'].values,
                      [100, 100], order='C',)
     img0 = ax[0].scatter(datafl['X'],datafl['Y'], c = datafl['Primary'].values)
     ax[0].set_title('Primary Data Locations',size = 20)
     ax[0].set_xlabel('Easting',size = 20)
     ax[0].set_ylabel('Northing',size = 20)
```

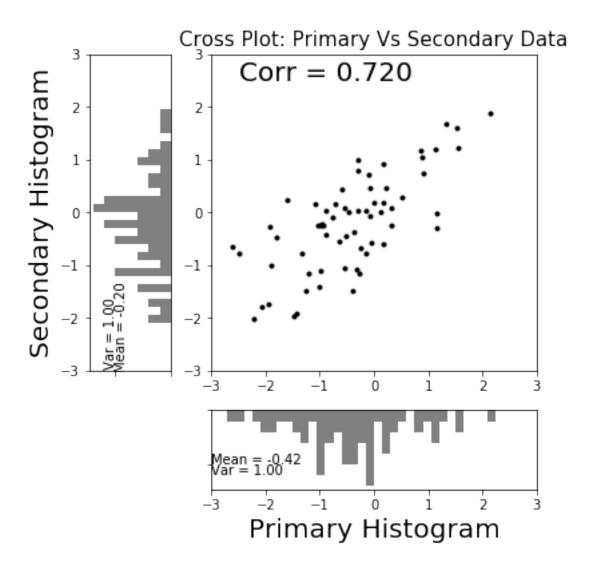


1.2 Check the Distribution and Correlation of the Data

```
[4]: # Set up the axes with gridspec
    corr = np.corrcoef(datafl['Primary'],datafl['Secondary'])[0,1]
    vlim= (-3,3)
    fig = plt.figure(figsize=(6, 6))
    grid = plt.GridSpec(4, 4, hspace=0.5, wspace=0.5)
    main_ax = fig.add_subplot(grid[:-1, 1:])
    y_hist = fig.add_subplot(grid[:-1, 0], xticklabels=[], sharey=main_ax)
    x_hist = fig.add_subplot(grid[-1, 1:], yticklabels=[], sharex=main_ax)

# scatter points on the main axes
    main_ax.plot(datafl['Primary'], datafl['Secondary'], 'ok', markersize=3)
    main_ax.set_xlim(vlim)
    main_ax.set_ylim(vlim)
    main_ax.set_title('Cross Plot: Primary Vs Secondary Data', size = 15)
```

```
main_ax.text(-2.5, 2.5, 'Corr = \{0:.3f\}'.format(np.
# histogram on the attached axes
x_hist.hist(datafl['Primary'], 40, histtype='stepfilled',label = 'Primary',
           orientation='vertical', color='gray',range=vlim)
x_hist.set_xlabel('Primary Histogram', size = 20)
x_hist.invert_yaxis()
x_hist.text(-3,5,'Mean = {0:.2f}'.format(np.average(datafl['Primary'])),size=10)
x_hist.text(-3,6, Var = \{0:.2f\}'.format(1.00), size=10)
y_hist.hist(datafl['Secondary'], 40, histtype='stepfilled',
orientation='horizontal', color='gray',range=vlim)
y_hist.set_ylabel('Secondary Histogram', size = 20)
y_hist.invert_xaxis()
y_hist.text(5,-1.5, 'Mean = {0:.2f}'.format(np.
→average(datafl['Secondary'])),rotation=90,size=10)
y = \{0:.2f\}'.format(1.00),rotation=90,size=10)
plt.savefig('../0-Figures/Cross_plt')
```



2 Correlograms

2.1 Initialize Correlogram Types

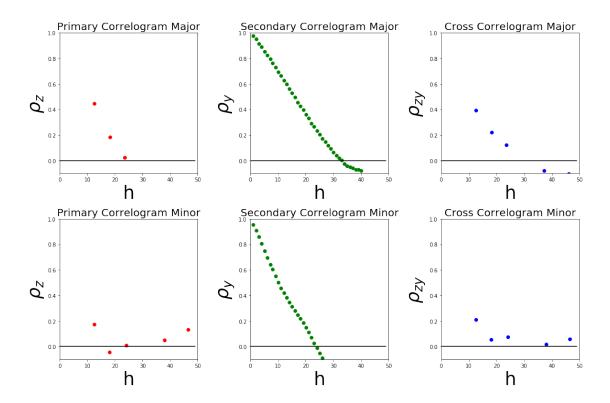
```
[5]: def covar ( t, d, r ):
    h = d / r
    if t == 1: #Spherical
        c = 1 - h * (1.5 - 0.5 * np.square(h))
        c[h > 1] = 0
    elif t == 2: #Exponential
        c = np.exp( -3 * h )
    elif t == 3: #Gaussian
        c = np.exp( -3 * np.square(h) )
    return c
```

2.2 Fit Experimental Correlogram Points

Experimental variogram points where pre calculated.

```
[6]: varcalcfl_1 = pd.read_csv('2-vargfls/varcalc_Cluster.out')
varcalcfl_2 = pd.read_csv('2-vargfls/varcalc_YDATA.out')
varcalcfl_3 = pd.read_csv('2-vargfls/varcalc_Cross.out')
```

```
[7]: ones = np.zeros(shape=(50))
     Cross_ones = np.zeros(shape=(50))
     H = np.zeros(shape=(50))
     Corr_labels = ['Primary Correlogram', 'Secondary Correlogram', 'Cross⊔
     Directions = ['Major', 'Minor']
     colors = ['Red','Green','Blue']
     labels_2 = ['\frac{z}^{,'}\sqrt{03C1_{y}}', '\frac{u03C1_{y}}', '\frac{u03C1_{zy}}']
     Sill_vals = [1,1,corr]
     for h in range(1,50):
         H[h] = h
     fig, axes = plt.subplots(2,3, figsize=(15,10))
     for i in range(0,3):
         var = locals()['varcalcfl_{}'.format(i+1)]
         for j in range(0,2):
             axes[j,i].plot(var['Lag Distance'][var['Variogram Index']==(j+1)]
                             ,Sill_vals[i]-var['Variogram Value'][var['Variogram_
      \rightarrowIndex']==(j+1)]
                             ,'ro',color =colors[i])
             axes[j,i].set_ylabel(labels_2[i],size=35)
             axes[j,i].plot(H,ones,color = 'Black')
             axes[j,i].set_xlabel('h',size=35)
             axes[j,i].set_title(Corr_labels[i]+' '+Directions[j],size = 20)
     plt.setp(axes, xlim=(0,50), ylim=(-0.1,1))
     plt.tight_layout()
     #plt.savefig('../O-Figures/True_vargs')
```



2.3 Calculate Rotation Matrix

Using a major direction of 90 degrees east of north, this is farily obvious from the primary and secondary data. See http://www.geostatisticslessons.com/lessons/anglespecification

2.4 Primary Correlogram

```
[9]: # h1 = Set of points X,Y
# h2 = Set of points X,Y
# k = 0 used for calculating the distance between the same points
# k = 1 used for calculationg distance between different points
# k = 2 used for plotting in the major direction
# k = 3 used for plotting in the minor direction
def C_Z(h1,h2,k):
        C = []
        nstruct = 1
```

```
vtype = [3]
   a_max = [24]
   a_min = [16]
   Azimuth = 90
   cc = \lceil 1 \rceil
   c= 0
   for i in range(nstruct):
       Q1 = h1.copy()
       Q2 = h2.copy()
       if k == 0:
           d = distance_matrix(np.
→matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
→matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i])))
       elif k == 1:
           d = np.sqrt(np.square((np.
→matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])))-
                              np.tile((np.
→matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i]))),(k,1))).sum(axis=1))
           d = np.asarray(d).reshape(len(d))
       elif k == 2:
           d = Q1/a max[i]
       elif k == 3:
           d = Q1/a_min[i]
       c = c + covar(vtype[i],d,1)*cc[i]
   return c
```

2.5 Secondary Correlogram

```
[10]: \# h1 = Set \ of \ points \ X, Y
      # h2 = Set \ of \ points \ X, Y
      \# k = 0 used for calculating the distance between the same points
      \# k = 1 used for calculationg distance between different points
      \# k = 2 used for plotting in the major direction
      \# k = 3 used for plotting in the minor direction
      def C Y(h1,h2,k):
          C = \Gamma
          nstruct = 2
          vtype = [1,3]
          a_max = [42,43]
          a_{min} = [28.5,30]
          Azimuth = 90
          cc = [0.9, 0.1]
          C= ()
          for i in range(nstruct):
               Q1 = h1.copy()
```

```
Q2 = h2.copy()
       if k == 0:
           d = distance_matrix(np.
→matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
→matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i])))
       elif k == 1:
           d = np.sqrt(np.square((np.
→matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])))-
                              np.tile((np.
\rightarrowmatmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i]))),(k,1))).sum(axis=1)
           d = np.asarray(d).reshape(len(d))
       elif k == 2:
           d = Q1/a_max[i]
       elif k == 3:
           d = Q1/a_min[i]
       c = c + covar(vtype[i],d,1)*cc[i]
   return c
```

2.6 Scaling Correlogram

```
[11]: \# h1 = Set \ of \ points \ X, Y
      # h2 = Set of points X, Y
      \# k = 0 used for calculating the distance between the same points
      \# k = 1 used for calculationg distance between different points
      \# k = 2 used for plotting in the major direction
      \# k = 3 used for plotting in the minor direction
      def C_r(h1,h2,k):
          C = []
          nstruct = 1
          vtype = [3]
          a_max = [18]
          a_min = [13]
          Azimuth = 90
          cc = [1]
          c = 0
          for i in range(nstruct):
              Q1 = h1.copy()
              Q2 = h2.copy()
              if k == 0:
                  d = distance_matrix(np.
       →matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
       →matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i])))
              elif k == 1:
```

2.7 C_Z Correlogram MM2

```
[12]: # h1 = Set of points X,Y
# h2 = Set of points X,Y
# Corr = correlation between primary and secondary data
# k = 0 used for calculating the distance between the same points
# k = 1 used for calculationg distance between different points
# k = 2 used for plotting in the major direction
# k = 3 used for plotting in the minor direction
def C_Z_MM2(h1,h2,k,corr):
    return ((C_Y(h1,h2,k) * corr**2) + ((1-corr**2) * C_r(h1,h2,k)))
```

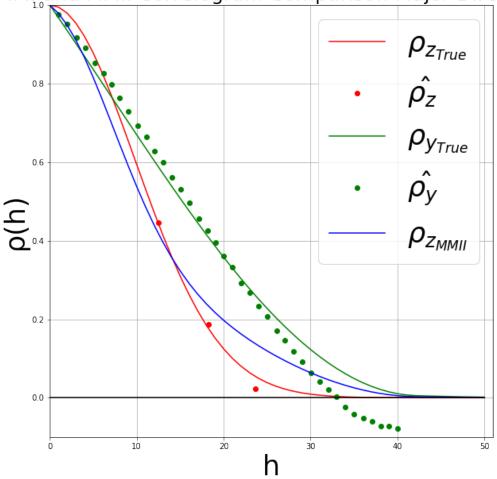
2.8 Plots Correlogram Models

```
[13]: #Define some matrices for storing variogram values
      cy = np.zeros(shape=(51))
      cz True = np.zeros(shape=(51))
      cr = np.zeros(shape=(51))
      cz = np.zeros(shape=(51))
      czy = np.zeros(shape=(51))
      H =np.zeros(shape=(51))
      ones = np.zeros(shape=(51))
      cy_LMC = np.zeros(shape=(51))
      cz_LMC = np.zeros(shape=(51))
      czy_LMC = np.zeros(shape=(51))
      #Define some plotting labels
      labels_1 = ['\$\hat \{u03C1_{z}\}\}', '\$\hat \{u03C1_{y}\}\}', '\$\hat \{u03C1_{zy}\}\}']
      labels_MM = ['\frac{z_{True}}{','}\u03C1_{z_{MMII}}']
      labels_lmc = ['\$\u03C1_{z_{LMC}}$','\$\u03C1_{y_{LMC}}$','\$\u03C1_{zy_{LMC}}$']
      colors lmc = ['Orange', 'Yellow', 'Grey']
```

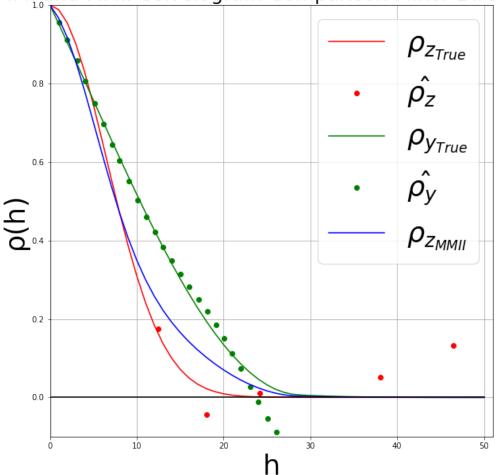
```
[14]: varg_type = 2 #See Correlogram Functions
for Dir in Directions:
    for h in range(0,51):
```

```
cy[h] = C_Y(np.matrix(h),np.matrix(h),varg_type)
       cz_True[h] = C_Z(np.matrix(h),np.matrix(h),varg_type)
       cz[h] = C_Z_MM2(np.matrix(h),np.matrix(h),varg_type,corr)
       cr[h] = C_r(np.matrix(h),np.matrix(h),varg_type)
       H[h] = h
   MM_vargs = [cz_True,cy,cz]
   fig, axes = plt.subplots(1,1, figsize=(10,10))
   for i in range(0,3):
       axes.plot(H,MM_vargs[i],color = colors[i],label = labels_MM[i])
       if((i+1)<3):
           var = locals()['varcalcfl_{}'.format(i+1)]
           axes.plot(var['Lag Distance'][var['Variogram Index']==(varg_type-1)]
                          ,Sill_vals[i]-var['Variogram Value'][var['Variogram_
→Index']==(varg_type-1)]
                          ,'ro',color =colors[i],label = labels_1[i])
   axes.plot(H,ones,color = 'Black')
   axes.grid()
   plt.xlim(0,51)
   plt.ylim(-0.1,1)
   plt.ylabel('\u03C1(h)',size=35)
   plt.xlabel('h',size=35)
   plt.title('MMI and MMII Correlogram Comparison {} Direction'.
\rightarrowformat(Dir),size = 25)
   axes.legend(loc='best', prop={"size":35})
   plt.savefig('../0-Figures/MM1 MM2 var {}'.format(Dir))
   varg_type = varg_type+1
```









2.9 Cross Correlogram

```
[15]: def C_ZY(h1,h2,k,corr):
    C = []
    nstruct = 1
    vtype = [1]
    a_max = [45]
    a_min = [30]
    Azimuth = 90
    cc = [corr]
    c = 0
    for i in range(nstruct):
        Q1 = h1.copy()
        Q2 = h2.copy()
        if k == 0:
```

```
d = distance_matrix(np.
→matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
                                np.
→matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i])))
       elif k == 1:
           d = np.sqrt(np.square((np.
→matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])))-
                              np.tile((np.
\rightarrowmatmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i]))),(k,1))).sum(axis=1))
           d = np.asarray(d).reshape(len(d))
       elif k == 2:
           d = Q1/a_max[i]
       elif k == 3:
           d = Q1/a_min[i]
       c = c + covar(vtype[i],d,1)*cc[i]
   return c
```

2.10 LMC

The new variogram that will be used for full cokriging, these variograms will be slightly differnt the variograms modelled above. For LMC variograms the sill should be the variance of the variable for the primary and secondary variables. The correlations is the sill of the cross-correlogram

2.10.1 Primary

```
[16]: \# h1 = Set \ of \ points \ X, Y
      # h2 = Set of points X, Y
      \# k = 0 used for calculating the distance between the same points
      \# k = 1 used for calculationg distance between different points
      \# k = 2 used for plotting in the major direction
      \# k = 3 used for plotting in the minor direction
      def C_Z_LMC(h1,h2,k):
          C = []
          nstruct = 2
          vtype = [1,1]
          a_{max} = [33,40]
          a_{\min} = [15,30]
          Azimuth = 90
          cc = [0.85, 0.15]
          c = 0
          for i in range(nstruct):
              Q1 = h1.copy()
              Q2 = h2.copy()
              if k == 0:
                   d = distance_matrix(np.
       →matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
```

2.10.2 Secondary

```
[17]: \# h1 = Set \ of \ points \ X, Y
      # h2 = Set of points X, Y
      \# k = 0 used for calculating the distance between the same points
      \# k = 1 used for calculationg distance between different points
      \# k = 2 used for plotting in the major direction
      \# k = 3 used for plotting in the minor direction
      def C_Y_LMC(h1,h2,k):
          C = []
          nstruct = 2
          vtype = [1,1]
          a_{max} = [33,40]
          a_{\min} = [15,30]
          Azimuth = 90
          cc = [0.25, 0.75]
          c= 0
          for i in range(nstruct):
              Q1 = h1.copy()
              Q2 = h2.copy()
              if k == 0:
                   d = distance_matrix(np.
       →matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
       →matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i])))
              elif k == 1:
                   d = np.sqrt(np.square((np.
       →matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])))-
                                     np.tile((np.
       \rightarrowmatmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i]))),(k,1))).sum(axis=1))
                   d = np.asarray(d).reshape(len(d))
```

```
elif k == 2:
    d = Q1/a_max[i]
elif k == 3:
    d = Q1/a_min[i]
    c = c + covar(vtype[i],d,1)*cc[i]
return c
```

2.10.3 Cross

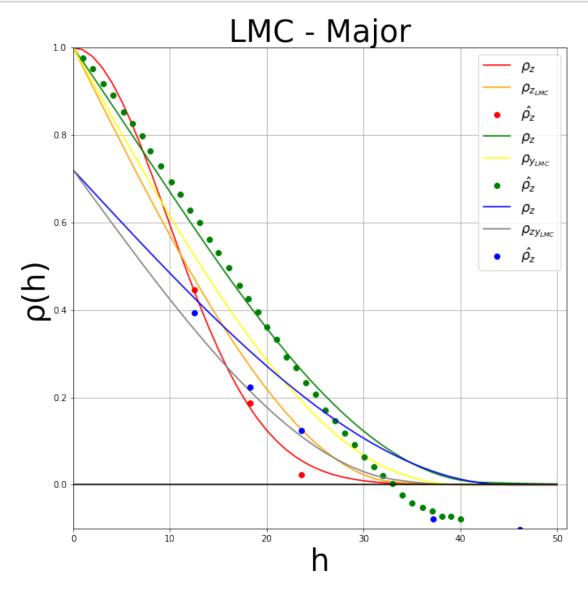
```
[18]: \# h1 = Set \ of \ points \ X, Y
      # h2 = Set of points X, Y
      # Corr = correlation between primary and secondary data
      \# k = 0 used for calculating the distance between the same points
      \# k = 1 used for calculationg distance between different points
      # k = 2 used for plotting in the major direction
      \# k = 3 used for plotting in the minor direction
      def C_ZY_LMC(h1,h2,k,corr):
          C = []
          nstruct = 2
          vtype = [1,1]
          a_{max} = [33,40]
          a_{min} = [15,30]
          Azimuth = 90
          cc = [corr*0.6,corr*0.4]
          for i in range(nstruct):
              Q1 = h1.copy()
              Q2 = h2.copy()
              if k == 0:
                  d = distance_matrix(np.
       →matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])),
       →matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i])))
              elif k == 1:
                  d = np.sqrt(np.square((np.
       →matmul(Q1,Rot_Mat(Azimuth,a_max[i],a_min[i])))-
                                     np.tile((np.
       →matmul(Q2,Rot_Mat(Azimuth,a_max[i],a_min[i]))),(k,1))).sum(axis=1))
                  d = np.asarray(d).reshape(len(d))
              elif k == 2:
                  d = Q1/a max[i]
              elif k == 3:
                  d = Q1/a_min[i]
              c = c + covar(vtype[i],d,1)*cc[i]
          return c
```

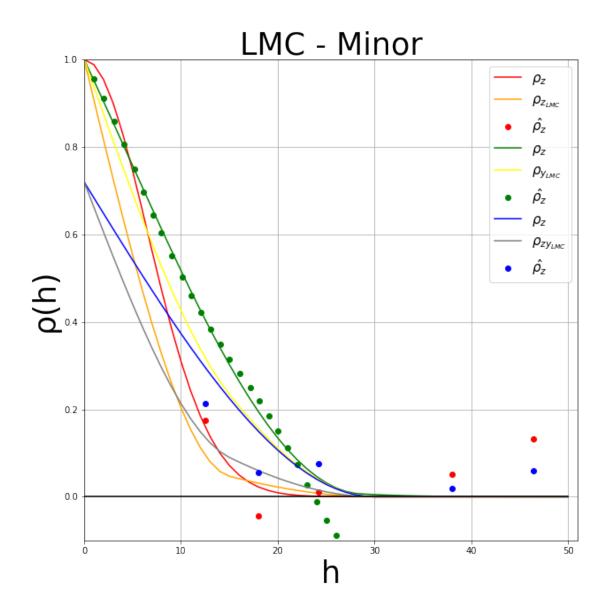
```
1.00000000000018e-08
0.02601118558622158
0.02961608248276517
[[1. 0.72]
[0.72 1. ]]
```

2.10.4 Plot LMC

```
[20]: varg_type = 2 #See Correlogram Functions
      for Dir in Directions:
          for h in range(0,51):
              cy[h] = C_Y(np.matrix(h),np.matrix(h),varg_type)
              cz_True[h] = C_Z(np.matrix(h),np.matrix(h),varg_type)
              czy[h] = C_ZY(np.matrix(h),np.matrix(h),varg_type,corr)
              cy_LMC[h] = C_Y_LMC(np.matrix(h),np.matrix(h),varg_type)
              cz_LMC[h] = C_Z_LMC(np.matrix(h),np.matrix(h),varg_type)
              czy_LMC[h] = C_ZY_LMC(np.matrix(h),np.matrix(h),varg_type,corr)
          Vargs = [cz_True,cy,czy]
          LMCS = [cz_LMC,cy_LMC,czy_LMC]
          fig, axes = plt.subplots(1,1, figsize=(10,10))
          for i in range(0,3):
              var = locals()['varcalcfl_{}'.format(i+1)]
              axes.plot(H,Vargs[i],color= colors[i],label = labels_2[0])
              axes.plot(H,LMCS[i],color=colors_lmc[i],label = labels_lmc[i])
              axes.plot(var['Lag Distance'][var['Variogram Index']==(varg_type-1)]
                         ,Sill_vals[i]-var['Variogram Value'][var['Variogram_
       →Index']==(varg type-1)]
                         ,'ro',color =colors[i],label = labels_1[0])
          axes.plot(H,ones,color = 'Black')
          axes.grid()
          plt.xlim(0,51)
          plt.ylim(-0.1,1)
          plt.ylabel('\u03C1(h)',size=35)
          plt.xlabel('h',size=35)
```

```
plt.title('LMC - {}'.format(Dir),size = 35)
axes.legend(loc='best', prop={"size":15})
#plt.savefig('../O-Figures/MM1_MM2_var_{}'.format(Dir))
varg_type = varg_type+1
```





3 Kriging

3.1 Data Statistics

```
[21]: Mean_Z = np.average(datafl['Primary'])
STD_Z = 1.0
print(Mean_Z)
print(STD_Z)
```

-0.42471875000000003

1.0

```
[22]: Mean_Y = np.average(datafl['Secondary'])
      STD_Y = 1.0
      print(Mean_Y)
      print(STD_Y)
     -0.19742499999999996
     1.0
[23]: corr = np.corrcoef(datafl['Primary'],datafl['Secondary'])[0,1]
      print(corr)
     0.7197391780935075
     3.2 Create a KDTree to Quickly Get Nearest Points
[24]: from sklearn.neighbors import KDTree
[25]: datafl_XY = datafl.as_matrix(['X', 'Y'])
      tree = KDTree(datafl XY)
     C:\ProgramData\Anaconda3\lib\site-packages\ipykernel_launcher.py:1:
     FutureWarning: Method .as_matrix will be removed in a future version. Use
     .values instead.
       """Entry point for launching an IPython kernel.
[26]: Pred_grid_xy = np.matrix([x,y]).T
[27]: #Primary Data Search for Kriging
      k = 60 #number of data to use
      X_Y = np.zeros((len(x),k,2))
      X_Y_Star = np.zeros((len(x),k,2))
      closematrix_Primary = np.zeros((len(x),k))
      closematrix Secondary = np.zeros((len(x),k))
      neardistmatrix = np.zeros((len(x),k))
      for i in range (0, len(x)):
          nearest_dist, nearest_ind = tree.query(Pred_grid_xy[i:i+1,:], k=k)
          a = nearest_ind.ravel()
          group = datafl.iloc[a,:]
          closematrix_Primary[i,:] = group['Primary']
          closematrix_Secondary[i,:] = group['Secondary']
          neardistmatrix[i,:] = nearest_dist
          X_Y[i,:,:] = group[['X','Y']]
[28]: datafl_XY_2nd = datafl_sec.as_matrix(['X', 'Y'])
      tree_2nd = KDTree(datafl_XY_2nd)
```

C:\ProgramData\Anaconda3\lib\site-packages\ipykernel_launcher.py:1:
FutureWarning: Method .as_matrix will be removed in a future version. Use

.values instead.
"""Entry point for launching an IPython kernel.

```
[29]: #Secondary Data Search for CoKriging
k = k #number of neighbours
X_Y_2nd = np.zeros((len(x),k,2))
closematrix_Secondary_2nd = np.zeros((len(x),k))
for i in range (0,len(x)):
    nearest_dist, nearest_ind = tree_2nd.query(Pred_grid_xy[i:i+1,:], k=k)
    a = nearest_ind.ravel()
    group = datafl_sec.iloc[a,:]
    closematrix_Secondary_2nd[i,:] = group['Secondary']
    X_Y_2nd[i,:,:] = group[['X','Y']]
```

3.3 Simple Kriging

```
[30]: est_SK = np.zeros(shape = (len(x)))
      for z in tqdm(range(0,len(x))):
          Kriging Matrix = np.zeros(shape=((k,k)))
          \#h = distance\_matrix(X\_Y[z,:,:].tolist(), X\_Y[z,:,:].tolist())
          #C ZZ
          Kriging_Matrix = C_Z(X_Y[z,:,:],X_Y[z,:,:],0)
          #Set up Right Hand Side
          \#print(Kriging\_Matrix.reshape(((k)),((k))))
          r = np.zeros(shape=(k))
          k_weights = r
          #RHS #C_z*
          r = C_Z(X_Y[z,:,:], np.tile(Pred_grid_xy[z],(k,1)),1)
          Kriging_Matrix.reshape(((k)),((k)))
          #Calculate Kriging Weights
          try:
              k_weights = np.dot(np.linalg.inv(Kriging_Matrix),r)
          except:
              s_m = s_{m+1}
              sm_idx.append(z)
              k_weights = np.dot(scipy.linalg.pinv(Kriging_Matrix),r)
          #Start Est at zero
          est_SK[z] = 0
          #add in mean_z
          est_SK[z] = est_SK[z] + Mean_Z
          for i in range (0,k):
              \#add\ in\ Z\ i
              est_SK[z] = est_SK[z] + k_weights[i]*(closematrix Primary[z,i] - Mean_Z)
      \#print(Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1)))
```

```
100%|
| 10000/10000 [00:33<00:00, 302.63it/s]
```

3.4 Full Cokriging

```
[31]: cz = np.zeros(shape = (k,k))
     czy = np.zeros(shape = (k,k))
     czy_2 = np.zeros(shape = (k,k))
     cy = np.zeros(shape = (k,k))
     s_m = 0
     sm_idx = []
     est_Full_CCK = np.zeros(shape = (len(x)))
     for z in tqdm(range(0,len(x))):
         Kriging_Matrix = np.zeros(shape=((k*2),(k*2)))
         #C ZZ
         cz = C_Z_LMC(X_Y[z,:,:],X_Y[z,:,:],0)
         #C ZY
         czy = C_ZY_LMC(X_Y[z,:,:],X_Y_2nd[z,:,:],0,corr)
         czy_2 = C_ZY_LMC(X_Y_2nd[z,:,:],X_Y[z,:,:],0,corr)
         cy = C_Y_LMC(X_Y_2nd[z,:,:],X_Y_2nd[z,:,:],0)
         Kriging_Matrix = np.vstack((np.hstack((cz,czy)),np.hstack((czy.T,cy))))
         #print(Kriging_Matrix)
         #Set up Right Hand Sides
         r = np.zeros(shape=(k*2))
         k_weights = np.zeros(shape=(k*2))
         #RHS #C z*
         r[0:k] = C_Z_LMC(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)
         #RHS #C zu*
         r[k:k*2] = C_ZY_LMC(X_Y_2nd[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1,corr)
         #Calculate Kriging Weights
         try:
             k weights = np.dot(np.linalg.inv(Kriging Matrix),r)
         except:
             s_m = s_m+1
             sm_idx.append(z)
             k_weights = np.dot(scipy.linalg.pinv(Kriging_Matrix),r)
         #Start Est at zero
         est_Full_CCK[z] = 0
         #add in mean z
         est_Full_CCK[z] = est_Full_CCK[z] + Mean_Z
         for i in range (0,k):
              \#add in Z i
              est_Full_CCK[z] = est_Full_CCK[z] + k_weights[i] *_
       #add in Y i
              est_Full_CCK[z] = est_Full_CCK[z] + k_weights[i+k] *_

→ (closematrix_Secondary_2nd[z,i] - Mean_Y)/STD_Y

     print('There where {} Singular Matrices'.format(s_m))
      #print(Kriging_Matrix.reshape(((2*k)),((2*k))))
```

```
100%|
| 10000/10000 [01:46<00:00, 93.47it/s]
There where 0 Singular Matrices
```

3.5 Simple Collocated Cokriging - MM1

| 10000/10000 [00:34<00:00, 288.22it/s]

```
[32]: est_MM1 = np.zeros(shape = (len(x)))
     for z in tqdm(range(0,len(x))):
         Kriging_Matrix = np.zeros(shape=((k+1),(k+1)))
         Kriging_Matrix[0:k,0:k] = C_Z(X_Y[z,:,:],X_Y[z,:,:],0)
         #Set up Right Hand Side
         \#print(Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1)))
         r = np.zeros(shape=(k+1))
         k_weights = np.zeros(shape=(k))
         #RHS #C z*
         r[0:k] = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)
         #RHS corr
         r[k] = corr
         \#c_zy
         Kriging_Matrix[k,0:k+1] = r * corr
         Kriging_Matrix[0:k+1,k] = r * corr
         Kriging_Matrix[k,k] = 1
         #Calculate Kriging Weights
         try:
             k_weights = np.dot(np.linalg.inv(Kriging_Matrix),r)
         except:
             s_m = s_{m+1}
             sm_idx.append(z)
             k_weights = np.dot(scipy.linalg.pinv(Kriging_Matrix),r)
         #Start Est at zero
         est MM1[z] = 0
         \#add\ in\ mean\_z
         est_MM1[z] = est_MM1[z] + Mean_Z
         #add in the Y_0
         est_MM1[z] = est_MM1[z] + k_weights[k] *_{\sqcup}
       for i in range (0,k):
             #add in Z i
             est_MM1[z] = est_MM1[z] + k_weights[i] * (closematrix_Primary[z,i] -_
      →Mean Z)/STD Z
      \#print(Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1)))
```

```
24
```

3.6 Simple Collocated Cokriging - MM2

```
[33]: est_MM2 = np.zeros(shape = (len(x)))
      s_m = 0
      sm_idx = []
      for z in tqdm(range(0,len(x))):
           Kriging_Matrix = np.zeros(shape=((k+1),(k+1)))
           #C ZZ
           \label{eq:Kriging_Matrix[0:k,0:k] = C_Z_MM2(X_Y[z,:,:],X_Y[z,:,:],0,corr)} Kriging_Matrix[0:k,0:k] = C_Z_MM2(X_Y[z,:,:],X_Y[z,:,:],0,corr)
           #Set up Right Hand Side
           \#print(Kriging\ Matrix.reshape(((2*k)+1),((2*k)+1)))
           r = np.zeros(shape=(k+1))
           k_weights = np.zeros(shape=(k))
           #RHS #C z*
           r[0:k] = C_Z_MM2(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1,corr)
           #RHS corr
           r[k] = corr
           #c zy
           Kriging Matrix [k,0:k] = C_Y(X_Y[z,:,:], np.tile(Pred_grid_xy[z],(k,1)),1) *_{\sqcup}
           Kriging_Matrix[0:k,k] = C_Y(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1) *_{\sqcup}
           Kriging_Matrix[k,k] = 1
           #Calculate Kriging Weights
           try:
               k_weights = np.dot(np.linalg.inv(Kriging_Matrix),r)
           except:
               s_m = s_{m+1}
               sm_idx.append(z)
               k_weights = np.dot(scipy.linalg.pinv(Kriging_Matrix),r)
           #Start Est at zero
           est MM2[z] = 0
           \#add\ in\ mean\_z
           est_MM2[z] = est_MM2[z] + Mean_Z
           #add in the Y O
           est_MM2[z] = est_MM2[z] + k_weights[k] *_{\sqcup}

→ (datafl_sec['Secondary'][z]-Mean_Y)/STD_Y

           for i in range (0,k):
               \#add in Z i
               est MM2[z] = est MM2[z] + k_weights[i] * (closematrix Primary[z,i] -_
       →Mean_Z)/STD_Z
      \#print(Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1)))
      print('There where {} Singular Matrices'.format(s_m))
     100%|
      | 10000/10000 [00:49<00:00, 202.52it/s]
```

There where O Singular Matrices

3.7 Intrinsic Collocated Cokriging - MM1

```
[34]: s_m = 0
      sm idx = []
      cz = np.zeros(shape = (k,k))
      czy = np.zeros(shape = (k,k))
      cy = np.zeros(shape = (k,k))
      est_icck_MM1 = np.zeros(shape = (len(x)))
      for z in tqdm(range(0,len(x))):
          Kriging_Matrix = np.zeros(shape=((k*2+1),(k*2+1)))
          #C ZZ
          cz = C_Z(X_Y[z,:,:],X_Y[z,:,:],0)
          #C ZY
          czy = C_Z(X_Y[z,:,:],X_Y[z,:,:],0) * corr
          #C YY
          cy = C_Z(X_Y[z,:,:],X_Y[z,:,:],0)
          #Set up Right Hand Side
          Kriging_Matrix[0:k*2,0:k*2] = np.vstack((np.hstack((cz,czy)),np.hstack((czy.
       \rightarrowT,cy))))
          \#print(Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1)))
          r = np.zeros(shape=(k*2)+1)
          k_weights = r
          #RHS #C z*
          r[0:k] = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)
          #RHS #C_yz*
          r[k:k*2] = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1) * corr
          #RHS corr
          r[k*2] = corr
          \#c_zy
          Kriging_{k+2,0:k} = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)_U
       →* corr
          Kriging_Matrix[0:k,k*2] = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)_{U}
       →* corr
          #c z
          Kriging_Matrix[k*2,k:k*2] = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)
          Kriging_Matrix[k:k*2,k*2] = C_Z(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)
          Kriging_Matrix[k*2,k*2] = 1
          #Calculate Kriging Weights
              k_weights = np.dot(np.linalg.inv(Kriging_Matrix),r)
          except:
              s_m = s_m+1
              sm_idx.append(z)
              k_weights = np.dot(scipy.linalg.pinv(Kriging_Matrix),r)
          #Start Est at zero
```

```
est_icck_MM1[z] = 0
#add in mean_z
est_icck_MM1[z] = est_icck_MM1[z] + Mean_Z
#add in the Y_O
est_icck_MM1[z] = est_icck_MM1[z] + k_weights[k*2] *_\[
\( \) (datafl_sec['Secondary'][z]-Mean_Y)/STD_Y
for i in range (0,k):
    #add in Z_i
    est_icck_MM1[z] = est_icck_MM1[z] + k_weights[i] *_\[
\( \) (closematrix_Primary[z,i] - Mean_Z)/STD_Z
    #add in Y_i
    est_icck_MM1[z] = est_icck_MM1[z] + k_weights[i+k] *_\[
\( \) (closematrix_Secondary[z,i] - Mean_Y)/STD_Y
#print(Kriging_Matrix.reshape(((2*k)+1),((2*k)+1)))
print('There where {} Singular Matrices'.format(s_m))
```

100%| | 10000/10000 [01:33<00:00, 106.64it/s]

There where O Singular Matrices

3.8 Intrinsic Collocated Cokriging - MM2

```
[35]: s_m = 0
      sm idx = []
      cz = np.zeros(shape = (k,k))
      czy = np.zeros(shape = (k,k))
      cy = np.zeros(shape = (k,k))
      est_icck_MM2 = np.zeros(shape = (len(x)))
      for z in tqdm(range(0,len(x))):
          Kriging_Matrix = np.zeros(shape=((k*2+1),(k*2+1)))
          \#C_ZZ
          #1
          cz = C_Z_MM2(X_Y[z,:,:],X_Y[z,:,:],0,corr)
          \#C_ZY
          #2,#3
          czy = corr * C_Y(X_Y[z,:,:],X_Y[z,:,:],0)
          #C YY
          #4
          cy = C_Y(X_Y[z,:,:],X_Y[z,:,:],0)
          #Set up Right Hand Side
          \#print(Kriging\ Matrix.reshape(((2*k)+1),((2*k)+1)))
          Kriging_Matrix[0:k*2,0:k*2] = np.vstack((np.hstack((cz,czy)),np.hstack((czy.
       \rightarrowT,cy))))
          r = np.zeros(shape=(k*2)+1)
          k_weights = r
```

```
#RHS #C z*
    #5
    r[0:k] = C_Z MM2(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1,corr)
    #RHS #C_yz*
    #6
    r[k:k*2] = C_Y(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1) * corr
    #RHS corr
    #7
    r[k*2] = corr
    #c zy
    #8
    Kriging_{k+2,0:k} = C_Y(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)_U
→* corr
     \text{Kriging\_Matrix}[0:k,k*2] = C_Y(X_Y[z,:,:],np.tile(Pred\_grid\_xy[z],(k,1)),1)_{\sqcup} 
 →* corr
    \#c_y
    #9
    Kriging_Matrix[k*2,k:k*2] = C_Y(X_Y[z,:,:],np.tile(Pred_grid_xy[z],(k,1)),1)
    \label{eq:Kriging_Matrix[k:k*2,k*2] = C_Y(X_Y[z,:,:],np.} Kriging_Matrix[k:k*2,k*2] = C_Y(X_Y[z,:,:],np.
\rightarrowtile(Pred_grid_xy[z],(k,1)),1)
    Kriging_Matrix[k*2,k*2] = 1
    \#Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1))
    #Calculate Kriging Weights
    try:
        k weights = np.dot(np.linalg.inv(Kriging Matrix),r)
    except:
        s_m = s_m+1
        sm_idx.append(z)
        k weights = np.dot(scipy.linalg.pinv(Kriging Matrix),r)
    #Start Est at zero
    est_icck_MM2[z] = 0
    #add in mean z
    est_icck_MM2[z] = est_icck_MM2[z] + Mean Z
    #add in the Y O
    est_icck_MM2[z] = est_icck_MM2[z] + k_weights[k*2] *_

→ (datafl_sec['Secondary'][z]-Mean_Y)/STD_Y

    for i in range (0,k):
        #add in Z i
        est_icck_MM2[z] = est_icck_MM2[z] + k_weights[i] *__
 #add in Y i
        est_icck_MM2[z] = est_icck_MM2[z] + k_weights[i+k] *_

→(closematrix_Secondary[z,i] - Mean_Y)/STD_Y

\#print(Kriging\_Matrix.reshape(((2*k)+1),((2*k)+1)))
print('There where {} Singular Matrices'.format(s m))
```

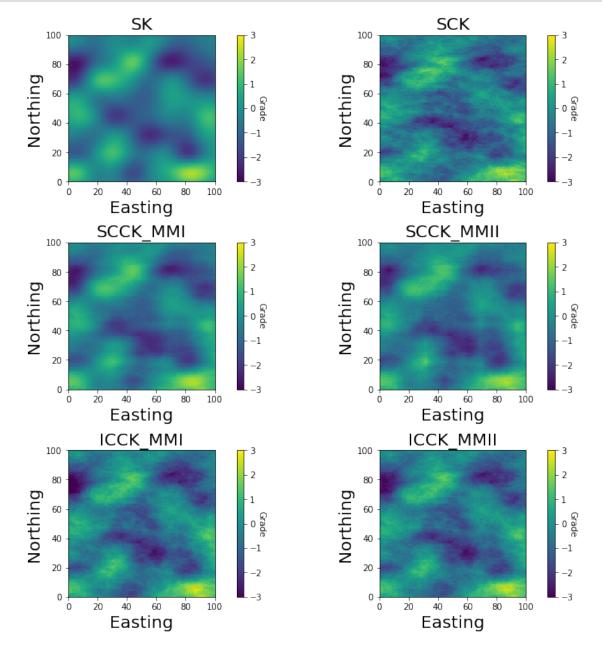
100%|

```
| 10000/10000 [01:55<00:00, 86.93it/s]
There where 0 Singular Matrices
```

3.9 Results

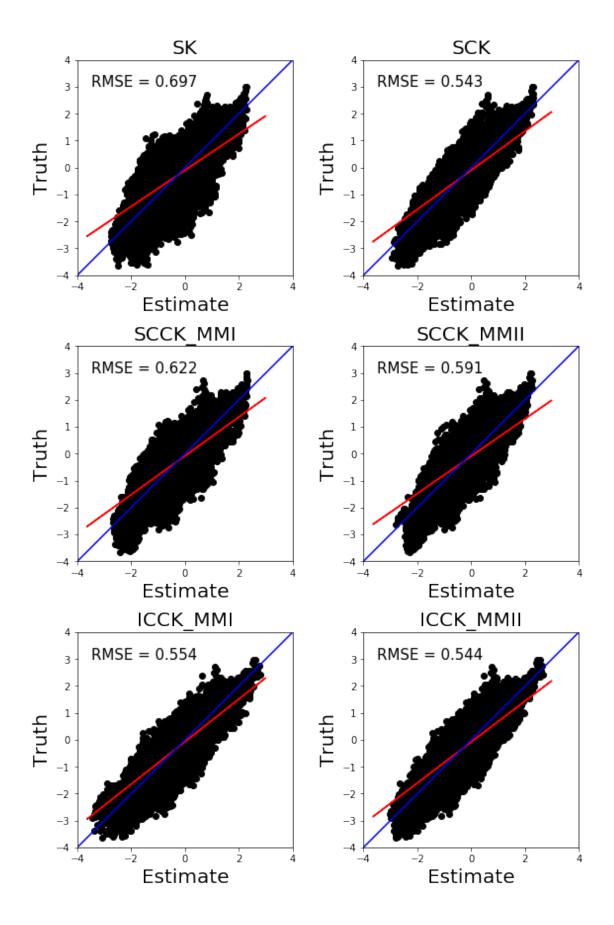
3.9.1 Pixelplt

```
interpolation='none', vmin=SMIN, vmax=SMAX, cmap='viridis')
ax.set_title('{}'.format(i),size=20)
ax.set_xlabel('Easting',size=20)
ax.set_ylabel('Northing',size=20)
cbar = plt.colorbar(plt_1,ax=ax)
cbar.set_label('Grade', rotation=270)
ax_i = ax_i+1
plt.show()
fig.savefig('../0-Figures/estimates.png')
```



3.9.2 Data Reproduction

```
[39]: fig, gs, axes = plot_axe(figsize=(8,12))
      ax_i = 0
      for i in ktypes:
          ax = axes[ax_i]
          ax.scatter(ktypes_vals_dict[i]['Estimate'],truth['Primary'],color='Black')
          ax.plot((truth['Primary']),
                   np.poly1d(np.polyfit(truth['Primary'],__
       →ktypes_vals_dict[i]['Estimate'], 1))((truth['Primary'])),
                  color = 'Red')
          ax.set_title('{}'.format(i),size = 20)
          ax.set_xlim(-4,4)
          ax.set_ylim(-4,4)
          x_45 = np.linspace(*ax.get_xlim())
          ax.plot(x_45, x_45, color = 'blue')
          ax.set_xlabel('Estimate',size = 20)
          ax.set_ylabel('Truth',size = 20)
          ax.set_aspect('equal', 'box')
          ax.text(-3.5,3.0,'RMSE = {:.3f}'.
       →format(ktypes_vals_dict[i]['RMSE']),size=15)
          ax_i = ax_i + 1
      plt.show()
      fig.savefig('../0-Figures/Scatter_true.png')
```



3.9.3 Histogram Reproduction

```
[40]: Mean_true = np.mean(datafl['Primary'])
      var_true = np.var(datafl['Primary'])
      fig, gs, axes = plot_axe(figsize=(10,12))
      ax_i = 0
      x_cdf_t, y_cdf_t = sorted(truth['Primary']), np.arange(len(truth['Primary'])) /__
      →len(truth['Primary'])
      for i in ktypes:
          ax = axes[ax_i]
          ax.plot(x_cdf_t, y_cdf_t,label = ' Truth')
          x_cdf, y_cdf = sorted(ktypes_vals_dict[i]['Estimate']),np.
       →arange(len(ktypes_vals_dict[i]['Estimate'])) / ___
       →len(ktypes_vals_dict[i]['Estimate'])
          ax.plot(x_cdf, y_cdf, label = 'Estimate')
          ax.set_title('{}'.format(i),size = 20)
          ax.set_xlabel('Grade',size = 20)
          ax.set_ylabel('CDF',size = 20)
          ax.legend(loc = 'best')
          ax.text(0.1,0.50,'Mean_True = {:.2f}'.format(Mean_true),size=10)
          ax.text(0.1,0.40, 'Mean_Est = {:.2f}'.
       →format(ktypes_vals_dict[i]['Mean']),size=10)
          ax.text(0.1,0.30, Var True = {:.2f}'.format(var true), size=10)
          ax.text(0.1,0.20, Var_Est = {:.2f}'.

→format(ktypes_vals_dict[i]['Variance']),size=10)
          ax_i = ax_i + 1
      fig.savefig('.../0-Figures/hist_rep.png')
```

