

A new spatial model for points above a threshold

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MVN results: The distribution of \mathbf{x}_1 conditional on $\mathbf{x}_2 = a$ is $N(\mu^*, \Sigma^*)$ where

$$\mu^* = \mu_1 + \Sigma_{12}\Sigma_{22}^{-1}(a - \mu_2)$$

$$\Sigma^* = \Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{21}$$