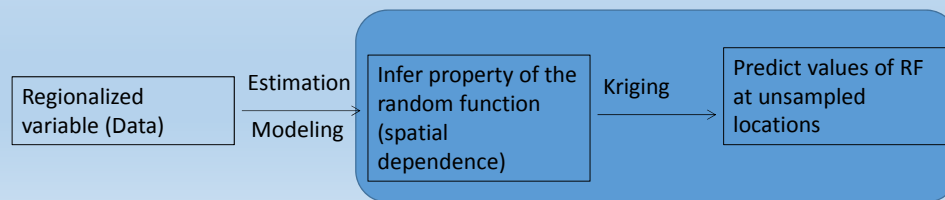


COA 616 Geostatistics in Environmental Sciences

## Lecture 9 – Block & Indicator Kriging

Wei Wu  
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### Block Kriging

## Predictions over an area (change of support)

$$\hat{z}(B) = \frac{1}{|B|} \int \hat{z}(x_B) dx$$

where  $B$  = block,  $|B|$  = area of block,  $\hat{z}(x_B)$  = estimated value of  $z$  at point  $x_B$  in the block.  
or

$$\hat{z}(B) = \sum_{i=1}^n {}^B\lambda_i z(x_i)$$

where  ${}^B\lambda_i$  = block kriging weight for point  $x_i$

$${}^B\lambda_i = A^{-1} {}^Bb$$

$$A = \begin{bmatrix} \gamma(x_1, x_1) & \gamma(x_1, x_2) & \gamma(x_1, x_3) & \dots & \gamma(x_1, x_n) & 1 \\ \gamma(x_2, x_1) & \gamma(x_2, x_2) & \gamma(x_2, x_3) & \dots & \gamma(x_2, x_n) & 1 \\ \gamma(x_3, x_1) & \gamma(x_3, x_2) & \gamma(x_3, x_3) & \dots & \gamma(x_3, x_n) & 1 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ \gamma(x_n, x_1) & \gamma(x_n, x_2) & \gamma(x_n, x_3) & \dots & \gamma(x_n, x_n) & 1 \\ 1 & 1 & 1 & \dots & 1 & 0 \end{bmatrix}$$

$${}^Bb = \begin{bmatrix} \bar{\gamma}(x_1, B) \\ \bar{\gamma}(x_2, B) \\ \bar{\gamma}(x_3, B) \\ \dots \\ \bar{\gamma}(x_n, B) \\ 1 \end{bmatrix}$$

The  $\bar{\gamma}$  values are the average semivariances from each sampling points to the block

$$\bar{\gamma}(x_i, B) = \frac{1}{|B|} \int_B \gamma(x_i, x_B) dx$$

where  $x_B$  : a point in the block

$\bar{\gamma}(x_i, B)$  : average of all the semivariances between sampling points to all the points in the block

The point to block covariance that are requested for block kriging can be developed as follows :

$$\begin{aligned} C_{iB} &= \text{cov}(z_i, z_B) \\ &= E\{z_i z_B\} - E\{z_i\}E\{z_B\} \\ &= E\left\{\frac{1}{|B|} \sum_{j \in B} z_i z_j\right\} - E\{z_i\}E\left\{\frac{1}{|B|} \sum_{j \in B} z_j\right\} \\ &= \frac{1}{|B|} \sum_{j \in B} E\{z_i z_j\} - \frac{1}{|B|} \sum_{j \in B} E\{z_i\}E\{z_j\} \\ &= \frac{1}{|B|} \sum_{j \in B} [E\{z_i z_j\} - E\{z_i\}E\{z_j\}] \\ &= \frac{1}{|B|} \sum_{j \in B} \text{cov}(z_i, z_j) \end{aligned}$$

The covariance between RV at the  $i$ th sample and the RV at the  $z_B$  representing the average value of the phenomena over the area  $B$  is the same as the average point to point covariance between  $z_i$  and RVs at all the points within  $B$ .

## Choose a suitable $N_B$

Try  $N_B = 4$  (1 D)  
 16 (2D)  
 64 (3D)

Trade off between # of discretizing points (accuracy) and computation time

$$\bar{\gamma}(x_i, B) = \frac{1}{N_B} \sum_{j=1}^{N_B} \gamma(x_i, x_{B_j})$$

where  $x_{B_j}$  : Points in the block used for estimation for  $\bar{\gamma}$

$$\sigma^2(B) = b^T B \lambda - \bar{\gamma}(B, B)$$

$\bar{\gamma}(B, B) = \text{average of } \gamma(x_i, x_j) \text{ for all } x_i, x_j \text{ pairs in block } B$

## Indicator Kriging

Indicator kriging converts a variable that has been measured on a continuous scale to several indicator variable, each taking the values of 0 and 1 at the sample sites (loss of information).

It is linear kriging of non-linear transforms of data.

It estimates the probability that the true values exceed specified thresholds at unknown points or blocks, therefore enables us to assess the risk we take by accepting the estimates at their face values.

Repeat the process for several thresholds.