

# Contents

<b>Foreword by Abdel H. El-Shaarawi</b>	<b>xi</b>
<b>Foreword by Hao Zhang</b>	<b>xiii</b>
<b>List of figures</b>	<b>xv</b>
<b>List of tables</b>	<b>xxi</b>
<b>About the companion website</b>	<b>xxiii</b>
<b>1 From classical statistics to geostatistics</b>	<b>1</b>
1.1 Not all spatial data are geostatistical data	1
1.2 The limits of classical statistics	5
1.3 A real geostatistical dataset: data on carbon monoxide in Madrid, Spain	7
<b>2 Geostatistics: preliminaries</b>	<b>10</b>
2.1 Regionalized variables	10
2.2 Random functions	11
2.3 Stationary and intrinsic hypotheses	13
2.3.1 Stationarity	13
2.3.2 Stationary random functions in the strict sense	14
2.3.3 Second-order stationary random functions	15
2.3.4 Intrinsically stationary random functions	16
2.3.5 Non-stationary random functions	18
2.4 Support	19
<b>3 Structural analysis</b>	<b>20</b>
3.1 Introduction	20
3.2 Covariance function	21
3.2.1 Definition and properties	21
3.2.2 Some theoretical isotropic covariance functions	23
3.3 Empirical covariogram	26
3.4 Semivariogram	27
3.4.1 Definition and properties	27
3.4.2 Behavior at intermediate and large distances	30

3.4.3	Behavior near the origin	31
3.4.4	A discontinuity at the origin	33
3.5	Theoretical semivariogram models	35
3.5.1	Semivariograms with a sill	36
3.5.2	Semivariograms with a hole effect	46
3.5.3	Semivariograms without a sill	47
3.5.4	Combining semivariogram models	50
3.6	Empirical semivariogram	52
3.7	Anisotropy	64
3.8	Fitting a semivariogram model	69
3.8.1	Manual fitting	70
3.8.2	Automatic fitting	71
<b>4</b>	<b>Spatial prediction and kriging</b>	<b>80</b>
4.1	Introduction	80
4.2	Neighborhood	83
4.3	Ordinary kriging	84
4.3.1	Point observation support and point predictor	84
4.3.2	Effects of a change in the model parameters	90
4.3.3	Point observation support and block predictor	99
4.3.4	Block observation support and block predictor	110
4.4	Simple kriging: the special case of known mean	113
4.5	Simple kriging with an estimated mean	115
4.6	Universal kriging	116
4.6.1	Point observation support and point predictor	116
4.6.2	Point observation support and block predictor	121
4.6.3	Block observation support and block predictor	121
4.6.4	Kriging and exact interpolation	122
4.7	Residual kriging	122
4.7.1	Direct residual kriging	123
4.7.2	Iterative residual kriging	124
4.7.3	Modified iterative residual kriging	125
4.8	Median-Polish kriging	125
4.9	Cross-validation	134
4.10	Non-linear kriging	138
4.10.1	Disjunctive kriging	138
4.10.2	Indicator kriging	142
<b>5</b>	<b>Geostatistics and spatio-temporal random functions</b>	<b>145</b>
5.1	Spatio-temporal geostatistics	145
5.2	Spatio-temporal continuity	146
5.3	Relevant spatio-temporal concepts	147
5.4	Properties of the spatio-temporal covariance and semivariogram	157

<b>6</b>	<b>Spatio-temporal structural analysis (I): empirical semivariogram and covariogram estimation and model fitting</b>	<b>162</b>
6.1	Introduction	162
6.2	The empirical spatio-temporal semivariogram and covariogram	163
6.3	Fitting spatio-temporal semivariogram and covariogram models	170
6.4	Validation and comparison of spatio-temporal semivariogram and covariogram models	174
<b>7</b>	<b>Spatio-temporal structural analysis (II): theoretical covariance models</b>	<b>178</b>
7.1	Introduction	178
7.2	Combined distance or metric model	180
7.3	Sum model	183
7.4	Combined metric-sum model	184
7.5	Product model	187
7.6	Product-sum model	191
7.7	Porcu and Mateu mixture-based models	192
7.8	General product-sum model	194
7.9	Integrated product and product-sum models	198
7.10	Models proposed by Cressie and Huang	201
7.11	Models proposed by Gneiting	207
7.12	Mixture models proposed by Ma	211
	7.12.1 Covariance functions generated by scale mixtures	211
	7.12.2 Covariance functions generated by positive power mixtures	212
7.13	Models generated by linear combinations proposed by Ma	215
7.14	Models proposed by Stein	222
7.15	Construction of covariance functions using copulas and completely monotonic functions	223
7.16	Generalized product-sum model	223
7.17	Models that are not fully symmetric	236
7.18	Mixture-based Bernstein zonally anisotropic covariance functions	237
7.19	Non-stationary models	241
	7.19.1 Mixture of locally orthogonal stationary processes	241
	7.19.2 Non-stationary models proposed by Ma	242
	7.19.3 Non-stationary models proposed by Porcu and Mateu	246
7.20	Anisotropic covariance functions by Porcu and Mateu	247
	7.20.1 Constructing temporally symmetric and spatially anisotropic covariance functions	247
	7.20.2 Generalizing the class of spatio-temporal covariance functions proposed by Gneiting	248

7.20.3	Differentiation and integration operators acting on classes of anisotropic covariance functions on the basis of isotropic components: 'La descente étendue'	251
7.21	Spatio-temporal constructions based on quasi-arithmetic means of covariance functions	253
7.21.1	Multivariate quasi-arithmetic compositions	255
7.21.2	Permissibility criteria for quasi-arithmetic means of covariance functions on $\mathbb{R}^d$	256
7.21.3	The use of quasi-arithmetic functionals to build non-separable, stationary, spatio-temporal covariance functions	259
7.21.4	Quasi-arithmeticity and non-stationarity in space	264
<b>8</b>	<b>Spatio-temporal prediction and kriging</b>	<b>266</b>
8.1	Spatio-temporal kriging	266
8.2	Spatio-temporal kriging equations	267
<b>9</b>	<b>An introduction to functional geostatistics</b>	<b>274</b>
9.1	Functional data analysis	274
9.2	Functional geostatistics: The parametric vs. the non-parametric approach	279
9.3	Functional ordinary kriging	283
9.3.1	Preliminaries	283
9.3.2	Functional ordinary kriging equations	284
9.3.3	Estimating the trace-semivariogram	288
9.3.4	Functional cross-validation	289
<b>Appendices</b>		
<b>A</b>	<b>Spectral representations</b>	<b>295</b>
<b>B</b>	<b>Probabilistic aspects of <math>U_{ij} = Z(s_i) - Z(s_j)</math></b>	<b>300</b>
<b>C</b>	<b>Basic theory on restricted maximum likelihood</b>	<b>302</b>
<b>D</b>	<b>Most relevant proofs</b>	<b>304</b>
<b>Bibliography and further reading</b>		<b>327</b>
<b>Index</b>		<b>339</b>