

4.6.1	An Application to Nonstationary Prediction of Temperature	2.3.4
4.6.2	MFPCA Displays	2.3.5
4.6.3	Multivariate Functional Analysis of Variance	2.4
4.6.4	Kriging for Functional Fields	2.5
4.7	Discussion	2.5.1
4.8	Residual Kriging	2.5.2
4.9	An Application to Positive Definite Matrices	2.5.3
4.10	Validity of the Local Trend	2.6
	Conclusion and Further Research	
	References	
5	<b>Contents</b>	
	Universal, Residual, and External Drift	
	Alessandra Menafoglio, Piercesare Secchi, and Alberto	
5.1	<b>List of Contributors</b>	<i>xiii</i>
5.2	<b>Foreword</b>	<i>xvi</i>
1	<b>Introduction to Geostatistical Functional Data Analysis</b>	<b>1</b>
	<i>Jorge Mateu and Ramón Giraldo</i>	
1.1	Spatial Statistics	1
1.2	Spatial Geostatistics	7
1.2.1	Regionalized Variables	7
1.2.2	Random Functions	7
1.2.3	Stationarity and Intrinsic Hypothesis	9
1.3	Spatiotemporal Geostatistics	12
1.3.1	Relevant Spatiotemporal Concepts	12
1.3.2	Spatiotemporal Kriging	16
1.3.3	Spatiotemporal Covariance Models	17
1.4	Functional Data Analysis in Brief	18
	References	22
	<b>Part I Mathematical and Statistical Foundations</b>	<b>27</b>
2	<b>Mathematical Foundations of Functional Kriging in Hilbert Spaces and Riemannian Manifolds</b>	<b>29</b>
	<i>Alessandra Menafoglio, Davide Pigoli, and Piercesare Secchi</i>	
2.1	Introduction	29
2.2	Definitions and Assumptions	30
2.3	Kriging Prediction in Hilbert Space: A Trace Approach	33
2.3.1	Ordinary and Universal Kriging in Hilbert Spaces	33
2.3.2	Estimating the Drift	36
2.3.3	An Example: Trace-Variogram in Sobolev Spaces	37

- 2.3.4 An Application to Nonstationary Prediction of Temperatures Profiles 39
- 2.4 An Operatorial Viewpoint to Kriging 42
- 2.5 Kriging for Manifold-Valued Random Fields 45
  - 2.5.1 Residual Kriging 45
  - 2.5.2 An Application to Positive Definite Matrices 47
  - 2.5.3 Validity of the Local Tangent Space Approximation 49
- 2.6 Conclusion and Further Research 53
- References 53

### 3 Universal, Residual, and External Drift Functional Kriging 55

*Maria Franco-Villoria and Rosaria Ignaccolo*

- 3.1 Introduction 56
- 3.2 Universal Kriging for Functional Data (UKFD) 56
- 3.3 Residual Kriging for Functional Data (ResKFD) 58
- 3.4 Functional Kriging with External Drift (FKED) 60
- 3.5 Accounting for Spatial Dependence in Drift Estimation 61
  - 3.5.1 Drift Selection 62
- 3.6 Uncertainty Evaluation 62
- 3.7 Implementation Details in R 64
  - 3.7.1 *Example: Air Pollution Data* 64
- 3.8 Conclusions 69
- References 71

### 4 Extending Functional Kriging When Data Are Multivariate Curves: Some Technical Considerations and Operational Solutions 73

*David Nerini, Claude Manté, and Pascal Monestiez*

- 4.1 Introduction 73
- 4.2 Principal Component Analysis for Curves 74
  - 4.2.1 Karhunen–Loève Decomposition 74
  - 4.2.2 Dealing with a Sample 76
- 4.3 Functional Kriging in a Nutshell 78
  - 4.3.1 Solution Based on Basis Functions 79
  - 4.3.2 Estimation of Spatial Covariances 81
- 4.4 An Example with the Precipitation Observations 82
  - 4.4.1 Fitting Variogram Model 83
  - 4.4.2 Making Prediction 83
- 4.5 Functional Principal Component Kriging 85
- 4.6 Multivariate Kriging with Functional Data 88

4.6.1	Multivariate FPCA	91
4.6.2	MFPCA Displays	93
4.6.3	Multivariate Functional Principal Component Kriging	94
4.6.4	Mixing Temperature and Precipitation Curves	96
4.7	Discussion	98
4.A	Appendices	100
4.A.1	Computation of the Kriging Variance	100
	References	102
<b>5</b>	<b>Geostatistical Analysis in Bayes Spaces: Probability Densities and Compositional Data</b>	<b>104</b>
	<i>Alessandra Menafoglio, Piercesare Secchi, and Alberto Guadagnini</i>	
5.1	Introduction and Motivations	104
5.2	Bayes Hilbert Spaces: Natural Spaces for Functional Compositions	105
5.3	A Motivating Case Study: Particle-Size Data in Heterogeneous Aquifers – Data Description	108
5.4	Kriging Stationary Functional Compositions	110
5.4.1	Model Description	110
5.4.2	Data Preprocessing	112
5.4.3	An Example of Application	113
5.4.4	Uncertainty Assessment	116
5.5	Analyzing Nonstationary Fields of FCs	119
5.6	Conclusions and Perspectives	123
	References	124
<b>6</b>	<b>Spatial Functional Data Analysis for Probability Density Functions: Compositional Functional Data vs. Distributional Data Approach</b>	<b>128</b>
	<i>Elvira Romano, Antonio Irpino, and Jorge Mateu</i>	
6.1	FDA and SDA When Data Are Densities	130
6.1.1	Features of Density Functions as Compositional Functional Data	131
6.1.2	Features of Density Functions as Distributional Data	135
6.2	Measures of Spatial Association for Georeferenced Density Functions	138
6.2.1	Identification of Spatial Clusters by Spatial Association Measures for Density Functions	139
6.3	Real Data Analysis	141
6.3.1	The SDA Distributional Approach	143
6.3.2	The Compositional–Functional Approach	145
6.3.3	Discussion	147

6.4	Conclusion	149
	Acknowledgments	151
	References	151
<b>Part II Statistical Techniques for Spatially Correlated Functional Data 155</b>		
<b>7</b>	<b>Clustering Spatial Functional Data</b>	<b>157</b>
	<i>Vincent Vandewalle, Cristian Preda, and Sophie Dabo-Niang</i>	
7.1	Introduction	157
7.2	Model-Based Clustering for Spatial Functional Data	158
7.2.1	The Expectation–Maximization (EM) Algorithm	160
7.2.1.1	E Step	161
7.2.1.2	M Step	161
7.2.2	Model Selection	161
7.3	Descendant Hierarchical Classification (HC) Based on Centrality Methods	162
7.3.1	Methodology	164
7.4	Application	165
7.4.1	Model-Based Clustering	167
7.4.2	Hierarchical Classification	169
7.5	Conclusion	171
	References	172
<b>8</b>	<b>Nonparametric Statistical Analysis of Spatially Distributed Functional Data</b>	<b>175</b>
	<i>Sophie Dabo-Niang, Camille Ternynck, Baba Thiam, and Anne-Françoise Yao</i>	
8.1	Introduction	175
8.2	Large Sample Properties	178
8.2.1	Uniform Almost Complete Convergence	180
8.3	Prediction	181
8.4	Numerical Results	184
8.4.1	Bandwidth Selection Procedure	184
8.4.2	Simulation Study	185
8.5	Conclusion	193
8.A	Appendix	194
8.A.1	Some Preliminary Results for the Proofs	194
8.A.2	Proofs	196
8.A.2.1	Proof of Theorem 8.1	196
8.A.2.2	Proof of Lemma A.3	196

8.A.2.3	Proof of Lemma A.4	196
8.A.2.4	Proof of Lemma A.5	201
8.A.2.5	Proof of Lemma A.6	201
8.A.2.6	Proof of Theorem 8.2	202
	References	207
<b>9</b>	<b>A Nonparametric Algorithm for Spatially Dependent Functional Data: Bagging Voronoi for Clustering, Dimensional Reduction, and Regression</b>	<b>211</b>
	<i>Valeria Vitelli, Federica Passamonti, Simone Vantini, and Piercesare Secchi</i>	
9.1	Introduction	211
9.2	The Motivating Application	212
9.2.1	Data Preprocessing	214
9.3	The Bagging Voronoi Strategy	216
9.4	Bagging Voronoi Clustering (BVClu)	218
9.4.1	BVClu of the Telecom Data	221
9.4.1.1	Setting the BVClu Parameters	221
9.4.1.2	Results	223
9.5	Bagging Voronoi Dimensional Reduction (BVDim)	223
9.5.1	BVDim of the Telecom Data	225
9.5.1.1	Setting the BVDim Parameters	225
9.5.1.2	Results	227
9.6	Bagging Voronoi Regression (BVReg)	231
9.6.1	Covariate Information: The DUSAF Data	232
9.6.2	BVReg of the Telecom Data	234
9.6.2.1	Setting the BVReg Parameters	234
9.6.2.2	Results	235
9.7	Conclusions and Discussion	236
	References	239
<b>10</b>	<b>Nonparametric Inference for Spatiotemporal Data Based on Local Null Hypothesis Testing for Functional Data</b>	<b>242</b>
	<i>Alessia Pini and Simone Vantini</i>	
10.1	Introduction	242
10.2	Methodology	244
10.2.1	Comparing Means of Two Functional Populations	244
10.2.2	Extensions	248
10.2.2.1	Multiway FANOVA	249
10.3	Data Analysis	250
10.4	Conclusion and Future Works	256
	References	258

<b>11</b>	<b>Modeling Spatially Dependent Functional Data by Spatial Regression with Differential Regularization</b>	<b>260</b>
	<i>Mara S. Bernardi and Laura M. Sangalli</i>	
11.1	Introduction	260
11.2	Spatial Regression with Differential Regularization for Geostatistical Functional Data	264
11.2.1	A Separable Spatiotemporal Basis System	265
11.2.2	Discretization of the Penalized Sum-of-Square Error Functional	268
11.2.3	Properties of the Estimators	271
11.2.4	Model Without Covariates	273
11.2.5	An Alternative Formulation of the Model	274
11.3	Simulation Studies	274
11.4	An Illustrative Example: Study of the Waste Production in Venice Province	278
11.4.1	The Venice Waste Dataset	278
11.4.2	Analysis of Venice Waste Data by Spatial Regression with Differential Regularization	279
11.5	Model Extensions	282
	References	283
<b>12</b>	<b>Quasi-maximum Likelihood Estimators for Functional Linear Spatial Autoregressive Models</b>	<b>286</b>
	<i>Mohamed-Salem Ahmed, Laurence Broze, Sophie Dabo-Niang, and Zied Gharbi</i>	
12.1	Introduction	286
12.2	Model	288
12.2.1	Truncated Conditional Likelihood Method	291
12.3	Results and Assumptions	293
12.4	Numerical Experiments	298
12.4.1	Monte Carlo Simulations	298
12.4.2	Real Data Application	305
12.5	Conclusion	312
12.A	Appendix	313
	Proof of Proposition 12.A.1	313
	Proof of Theorem 12.1	314
	Proof of Theorem 12.2	317
	Proof of Theorem 12.3	319
	Proof of Lemma 12.A.2	322
	Proof of Lemma 12.A.3	322
	Proof of Lemma 12.A.5	323
	References	325

<b>13</b>	<b>Spatial Prediction and Optimal Sampling for Multivariate Functional Random Fields</b>	<b>329</b>
	<i>Martha Bohorquez, Ramón Giraldo, and Jorge Mateu</i>	
13.1	Background	329
13.1.1	Multivariate Spatial Functional Random Fields	329
13.1.2	Functional Principal Components	330
13.1.3	The Spatial Random Field of Scores	331
13.2	Functional Kriging	332
13.2.1	Ordinary Functional Kriging (OFK)	332
13.2.2	Functional Kriging Using Scalar Simple Kriging of the Scores ( $FK_{SK}$ )	333
13.2.3	Functional Kriging Using Scalar Simple Cokriging of the Scores ( $FK_{CK}$ )	333
13.3	Functional Cokriging	336
13.3.1	Cokriging with Two Functional Random Fields	336
13.3.2	Cokriging with $P$ Functional Random Fields	338
13.4	Optimal Sampling Designs for Spatial Prediction of Functional Data	340
13.4.1	Optimal Spatial Sampling for OFK	341
13.4.2	Optimal Spatial Sampling for $FK_{SK}$	341
13.4.3	Optimal Spatial Sampling for $FK_{CK}$	342
13.4.4	Optimal Spatial Sampling for Functional Cokriging	343
13.5	Real Data Analysis	344
13.6	Discussion and Conclusions	348
	References	348
	<b>Part III Spatio-Temporal Functional Data</b>	<b>351</b>
<b>14</b>	<b>Spatio-temporal Functional Data Analysis</b>	<b>353</b>
	<i>Gregory Bopp, John Ensley, Piotr Kokoszka, and Matthew Reimherr</i>	
14.1	Introduction	353
14.2	Randomness Test	355
14.3	Change-Point Test	359
14.4	Separability Tests	362
14.5	Trend Tests	365
14.6	Spatio-Temporal Extremes	369
	References	373

<b>15</b>	<b>A Comparison of Spatiotemporal and Functional Kriging Approaches</b>	<b>375</b>
	<i>Johan Strandberg, Sara Sjöstedt de Luna, and Jorge Mateu</i>	
15.1	Introduction	375
15.2	Preliminaries	376
15.3	Kriging	378
15.3.1	Functional Kriging	378
15.3.1.1	Ordinary Kriging for Functional Data	378
15.3.1.2	Pointwise Functional Kriging	380
15.3.1.3	Functional Kriging Total Model	381
15.3.2	Spatiotemporal Kriging	382
15.3.3	Evaluation of Kriging Methods	384
15.4	A Simulation Study	385
15.4.1	Separable	385
15.4.2	Non-separable	390
15.4.3	Nonstationary	391
15.5	Application: Spatial Prediction of Temperature Curves in the Maritime Provinces of Canada	394
15.6	Concluding Remarks	400
	References	400
<b>16</b>	<b>From Spatiotemporal Smoothing to Functional Spatial Regression: a Penalized Approach</b>	<b>403</b>
	<i>Maria Durban, Dae-Jin Lee, María del Carmen Aguilera Morillo, and Ana M. Aguilera</i>	
16.1	Introduction	403
16.2	Smoothing Spatial Data via Penalized Regression	404
16.3	Penalized Smooth Mixed Models	407
16.4	P-spline Smooth ANOVA Models for Spatial and Spatiotemporal data	409
16.4.1	Simulation Study	411
16.5	P-spline Functional Spatial Regression	413
16.6	Application to Air Pollution Data	415
16.6.1	Spatiotemporal Smoothing	416
16.6.2	Spatial Functional Regression	416
	Acknowledgments	421
	References	421
	<b>Index</b>	<b>424</b>