

Contents

1	Second-order spatial models and geostatistics	1
1.1	Some background in stochastic processes	2
1.2	Stationary processes	3
1.2.1	Definitions and examples	3
1.2.2	Spectral representation of covariances	5
1.3	Intrinsic processes and variograms	8
1.3.1	Definitions, examples and properties	8
1.3.2	Variograms for stationary processes	10
1.3.3	Examples of covariances and variograms	11
1.3.4	Anisotropy	14
1.4	Geometric properties: continuity, differentiability	15
1.4.1	Continuity and differentiability: the stationary case	17
1.5	Spatial modeling using convolutions	19
1.5.1	Continuous model	19
1.5.2	Discrete convolution	21
1.6	Spatio-temporal models	22
1.7	Spatial autoregressive models	25
1.7.1	Stationary MA and ARMA models	26
1.7.2	Stationary simultaneous autoregression	28
1.7.3	Stationary conditional autoregression	30
1.7.4	Non-stationary autoregressive models on finite networks S ..	34
1.7.5	Autoregressive models with covariates	37
1.8	Spatial regression models	38
1.9	Prediction when the covariance is known	42
1.9.1	Simple kriging	43
1.9.2	Universal kriging	44
1.9.3	Simulated experiments	45
	Exercises	47
2	Gibbs-Markov random fields on networks	53
2.1	Compatibility of conditional distributions	54

2.2	Gibbs random fields on S	55
2.2.1	Interaction potential and Gibbs specification	55
2.2.2	Examples of Gibbs specifications	57
2.3	Markov random fields and Gibbs random fields	64
2.3.1	Definitions: cliques, Markov random field	64
2.3.2	The Hammersley-Clifford theorem	65
2.4	Besag auto-models	67
2.4.1	Compatible conditional distributions and auto-models	67
2.4.2	Examples of auto-models	68
2.5	Markov random field dynamics	73
2.5.1	Markov chain Markov random field dynamics	74
2.5.2	Examples of dynamics	74
	Exercises	76
3	Spatial point processes	81
3.1	Definitions and notation	82
3.1.1	Exponential spaces	83
3.1.2	Moments of a point process	85
3.1.3	Examples of point processes	87
3.2	Poisson point process	89
3.3	Cox point process	91
3.3.1	log-Gaussian Cox process	91
3.3.2	Doubly stochastic Poisson point process	92
3.4	Point process density	92
3.4.1	Definition	93
3.4.2	Gibbs point process	94
3.5	Nearest neighbor distances for point processes	98
3.5.1	Palm measure	98
3.5.2	Two nearest neighbor distances for X	99
3.5.3	Second-order reduced moments	100
3.6	Markov point process	102
3.6.1	The Ripley-Kelly Markov property	102
3.6.2	Markov nearest neighbor property	104
3.6.3	Gibbs point process on \mathbb{R}^d	107
	Exercises	108
4	Simulation of spatial models	111
4.1	Convergence of Markov chains	112
4.1.1	Strong law of large numbers and central limit theorem for a homogeneous Markov chain	117
4.2	Two Markov chain simulation algorithms	118
4.2.1	Gibbs sampling on product spaces	118
4.2.2	The Metropolis-Hastings algorithm	120
4.3	Simulating a Markov random field on a network	124
4.3.1	The two standard algorithms	124

4.3.2 Examples	125
4.3.3 Constrained simulation	128
4.3.4 Simulating Markov chain dynamics	129
4.4 Simulation of a point process	129
4.4.1 Simulation conditional on a fixed number of points	130
4.4.2 Unconditional simulation	130
4.4.3 Simulation of a Cox point process	131
4.5 Performance and convergence of MCMC methods	132
4.5.1 Performance of MCMC methods	132
4.5.2 Two methods for quantifying rates of convergence	133
4.6 Exact simulation using coupling from the past	136
4.6.1 The Propp-Wilson algorithm	136
4.6.2 Two improvements to the algorithm	138
4.7 Simulating Gaussian random fields on $S \subseteq \mathbb{R}^d$	140
4.7.1 Simulating stationary Gaussian random fields	140
4.7.2 Conditional Gaussian simulation	144
Exercises	144
5 Statistics for spatial models	149
5.1 Estimation in geostatistics	150
5.1.1 Analyzing the variogram cloud	150
5.1.2 Empirically estimating the variogram	151
5.1.3 Parametric estimation for variogram models	154
5.1.4 Estimating variograms when there is a trend	156
5.1.5 Validating variogram models	158
5.2 Autocorrelation on spatial networks	165
5.2.1 Moran's index	166
5.2.2 Asymptotic test of spatial independence	167
5.2.3 Geary's index	169
5.2.4 Permutation test for spatial independence	170
5.3 Statistics for second-order random fields	173
5.3.1 Estimating stationary models on \mathbb{Z}^d	173
5.3.2 Estimating autoregressive models	177
5.3.3 Maximum likelihood estimation	178
5.3.4 Spatial regression estimation	179
5.4 Markov random field estimation	188
5.4.1 Maximum likelihood	189
5.4.2 Besag's conditional pseudo-likelihood	191
5.4.3 The coding method	198
5.4.4 Comparing asymptotic variance of estimators	201
5.4.5 Identification of the neighborhood structure of a Markov random field	203

5.5	Statistics for spatial point processes	207
5.5.1	Testing spatial homogeneity using quadrat counts	207
5.5.2	Estimating point process intensity	208
5.5.3	Estimation of second-order characteristics	210
5.5.4	Estimation of a parametric model for a point process	218
5.5.5	Conditional pseudo-likelihood of a point process	219
5.5.6	Monte Carlo approximation of Gibbs likelihood	223
5.5.7	Point process residuals	226
5.6	Hierarchical spatial models and Bayesian statistics	230
5.6.1	Spatial regression and Bayesian kriging	231
5.6.2	Hierarchical spatial generalized linear models	232
	Exercises	240
A	Simulation of random variables	249
A.1	The inversion method	249
A.2	Simulation of a Markov chain with a finite number of states	251
A.3	The acceptance-rejection method	251
A.4	Simulating normal distributions	252
B	Limit theorems for random fields	255
B.1	Ergodicity and laws of large numbers	255
B.1.1	Ergodicity and the ergodic theorem	255
B.1.2	Examples of ergodic processes	256
B.1.3	Ergodicity and the weak law of large numbers in L^2	257
B.1.4	Strong law of large numbers under L^2 conditions	258
B.2	Strong mixing coefficients	258
B.3	Central limit theorem for mixing random fields	260
B.4	Central limit theorem for a functional of a Markov random field	261
C	Minimum contrast estimation	263
C.1	Definitions and examples	264
C.2	Asymptotic properties	269
C.2.1	Convergence of the estimator	269
C.2.2	Asymptotic normality	271
C.3	Model selection by penalized contrast	274
C.4	Proof of two results in Chapter 5	275
C.4.1	Variance of the maximum likelihood estimator for Gaussian regression	275
C.4.2	Consistency of maximum likelihood for stationary Markov random fields	276
D	Software	279
	References	283
	Index	293