RANDOM FIELDS
ESTIMATION

$$R(x, y) = \int_{-\infty}^{\infty} \frac{P(\lambda)}{Q(\lambda)} \Phi(x, y, \lambda) \, d\rho(\lambda)$$

Alexander G. Ramm

Random Fields Estimation

Zhengyuan Zhu

Random Fields Estimation:

Random Fields Estimation Theory Alexander G. Ramm,1990   *Statistical Analysis of Random Fields* A. V. Ivanov,Nicolai Leonenko,2012-12-06   **Random Fields Estimation Theory** Alexander G. Ramm,1990   **Modelling and Estimation for Random Fields** Sanjoy K. Mitter,Massachusetts Institute of Technology. Laboratory for Information and Decision Systems,1992   Random Fields Estimation Alexander G Ramm,2005-11-18 This book contains a novel theory of random fields estimation of Wiener type developed originally by the author and presented here No assumption about the Gaussian or Markovian nature of the fields are made The theory constructed entirely within the framework of covariance theory is based on a detailed analytical study of a new class of multidimensional integral equations basic in estimation theory This book is suitable for graduate courses in random fields estimation It can also be used in courses in functional analysis numerical analysis integral equations and scattering theory   *Estimation of Random Fields from Network Observations* André François Cabannes,Stanford University. Department of Statistics,1979   **Maximum A-Posteriori Estimation of Random Fields** Amir Dembo,Ofer Zeitouni,Center for Intelligent Control Systems (U.S.),Massachusetts Institute of Technology. Laboratory for Information and Decision Systems,1988   Mixtures of Random Fields Barbara Bajusz Lawton,1985

Estimation of Random Fields from Network Observations. Technical Report ,1979 When one has observed a random field Z at some points and recorded its values network observations a natural problem is to estimate Z at points where there are no observations This dissertation deals first with this problem in an abstract setting in m dimensions later it considers the estimation of a spatial two dimensional random field The problem then is one of constructing an estimated map of Z over a geographic area For a given network of stations the quality of a map depends on the method of estimation But for the given method of estimation the quality of a map depends on the choice of locations for the stations This is the problem of network design Both the study of methods of estimation and the problem of network design are addressed 16 figures RWR

Estimation of Homogeneous Random Fields Mark Kliger,2006   **Parameter Estimation of Random Fields** Guy Cohen,2003   **Estimates of Periodically Correlated Isotropic Random Fields** Mikhail P. Moklyachuk,Oleksandr Masyutka,Iryna Golichenko,2018-03 We propose results of the investigation of the problem of the mean square optimal estimation of linear functionals which depend on the unknown values of periodically correlated isotropic random fields Estimates are based on observations of the fields with a noise Formulas for computing the value of the mean square errors and the spectral characteristics of the optimal linear estimates of functionals are derived in the case of spectral certainty where the spectral densities of the fields are exactly known Formulas that determine the least favorable spectral densities and the minimax robust spectral characteristics of the optimal estimates of functionals are proposed in the case of spectral uncertainty where the spectral densities are not exactly known while some sets of admissible spectral densities are specified Nova   **Maximum A-posteriori Estimation of Random Fields** Amir Dembo,Ofer Zeitouni,Massachusetts Institute of

Technology. Laboratory for Information and Decision Systems,1988   <u>Prediction and Estimation of Random Fields</u> Priya Kohli,2012 For a stationary two dimensional random field we utilize the classical Kolmogorov Wiener theory to develop prediction methodology which requires minimal assumptions on the dependence structure of the random field We also provide solutions for several non standard prediction problems which deals with the modified past in which a finite number of observations are added to the past These non standard prediction problems are motivated by the network site selection in the environmental and geostatistical applications Unlike the time series situation the prediction results for random fields seem to be expressible only in terms of the moving average parameters and attempts to express them in terms of the autoregressive parameters lead to a new and mysterious projection operator which captures the nature of edge effects We put forward an approach for estimating the predictor coefficients by carrying out an extension of the exponential models Through simulation studies and real data example we demonstrate the impressive performance of our prediction method To the best of our knowledge the proposed method is the first to deliver a unified framework for forecasting random fields both in the time and spectral domain without making a subjective choice of the covariance structure Finally we focus on the estimation of the hurst parameter for long range dependence stationary random fields which draws its motivation from applications in the environmental and atmospheric processes Current methods for estimation of the Hurst parameter include parametric models like fractional autoregressive integrated moving average models and semiparametric estimators which are either inefficient or inconsistent We propose a novel semiparametric estimator based on the fractional exponential spectrum We develop three data driven methods which can automatically select the optimal model order for the fractional exponential models Extensive simulation studies and analysis of Mercer and Hall s wheat data are used to illustrate the performance of the proposed estimator and model order selection criteria The results show that our estimator outperforms existing estimators including the GPH Geweke and Porter Hudak estimator We show that the proposed estimator is consistent works for different definitions of long range dependent random fields is computationally simple and is not susceptible to model misspecification or poor efficiency   **Random Fields for Spatial Data Modeling** Dionissios T. Hristopulos,2020-02-17 This book provides an inter disciplinary introduction to the theory of random fields and its applications Spatial models and spatial data analysis are integral parts of many scientific and engineering disciplines Random fields provide a general theoretical framework for the development of spatial models and their applications in data analysis The contents of the book include topics from classical statistics and random field theory regression models Gaussian random fields stationarity correlation functions spatial statistics variogram estimation model inference kriging based prediction and statistical physics fractals Ising model simulated annealing maximum entropy functional integral representations perturbation and variational methods The book also explores links between random fields Gaussian processes and neural networks used in machine learning Connections with applied mathematics are highlighted by means of models based on stochastic partial differential equations An interlude

on autoregressive time series provides useful lower dimensional analogies and a connection with the classical linear harmonic oscillator Other chapters focus on non Gaussian random fields and stochastic simulation methods The book also presents results based on the author s research on Spartan random fields that were inspired by statistical field theories originating in physics The equivalence of the one dimensional Spartan random field model with the classical linear damped harmonic oscillator driven by white noise is highlighted Ideas with potentially significant computational gains for the processing of big spatial data are presented and discussed The final chapter concludes with a description of the Karhunen Lo ve expansion of the Spartan model The book will appeal to engineers physicists and geoscientists whose research involves spatial models or spatial data analysis Anyone with background in probability and statistics can read at least parts of the book Some chapters will be easier to understand by readers familiar with differential equations and Fourier transforms

Bayes Estimation of the Trendparameter in Random Fields Wolfgang Näther,1982   *Estimation of the Correlation Structure of Random Fields* Henri-Pierre Boissières,1992   **Frequency Polygons for Random Fields (Density Estimation for Random Fields)** Michel Carbon,Centre de recherche en économie et statistique (Paris, France),2005   <u>A Theoretical Study of Estimation of Spherical Random Fields</u> Johanna Frieda Stoeckler,1999   **Optimal Sampling Design and Parameter Estimation of Gaussian Random Fields** Zhengyuan Zhu,2002

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