

Springer

1st  
edition1st ed. 2020, XXX, 867 p.  
622 illus., 134 illus. in color.**Printed book**

Hardcover

**Printed book**

Hardcover

ISBN 978-94-024-1916-0

\$ 139,99

Available

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Professional Books (2)

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**Physics : Data-driven Science, Modeling and Theory Building**

Hristopulos, Dionissios T.

# Random Fields for Spatial Data Modeling

A Primer for Scientists and Engineers

- Provides a bridge between statistical physics and spatial statistics and underlines links between geostatistics, applied mathematics and machine learning
- Presents a unique approach, developed by the author, which has strong potential for fast and automated mapping of spatial processes
- Includes several graphs and three-dimensional plots which help the readers to better understand the concepts

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-Loève expansion of the Spartan model.

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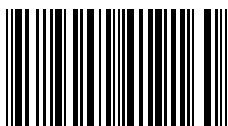
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ISBN 978-94-024-1916-0 / BIC: JHBC / SPRINGER NATURE: SCP33030

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