

CONTENTS

1	Introduction	1
1.1	Notation	1
1.2	Convolution (Moving Average)	2
1.2.1	Regularisation of a Function f (weighted moving average of this function)	3
1.3	Geostatistics and the Theory of Regionalised Variables	4
1.3.1	Field and Support of a Regionalised Variable	4
1.4	Transitive Methods and Intrinsic Theory	5
1.5	Bibliography	7
2	Transitive Methods	9
2.1	Introductory Example	9
2.1.1	Properties of the Geometrical Covariogram $K(h)$	10
2.2	The Transitive Covariogram	11
2.2.1	Properties of the Transitive Covariogram $g(h)$	11
2.2.2	Isotropic Case	12
2.3	Regularisation and Grading	14
2.3.1	Regularisation of a Regionalised Variable	14
2.3.2	Grading	14
2.3.3	Grading in the Isotropic Case	15
2.4	Estimation of a Regionalised Variable	19
2.4.1	Exact Expression of the Estimation Variance (Regular Grid)	19
2.4.2	Case of a Stratified Random Grid	23
2.4.3	Approximation Formulae in the One-Dimensional Space	24
2.4.4	Approximation Formulae in \mathbb{R}^n	27
2.4.5	Application to the Estimation of a Surface	32
2.4.6	Passage to the Probabilistic Version of the Theory	34
2.5	Exercises on Transitive Methods	37
2.5.1	Exercises on Sections 2.1 and 2.2	37
2.5.2	Exercises on Grading	40
2.5.3	Exercises on Estimation	42
2.5.4	Exercises on Transitive Theory for Measures	43
3	Theory of Intrinsic Random Functions	45
3.1	General Definitions	45
3.1.1	Notion of a Random Function	45
3.1.2	Stationary Random Functions	46
3.1.3	Expectation	46
3.1.4	The Covariance $K(h)$	46

3.1.5 Second Order Stationary Hypothesis	47
3.1.6 Infinite A Priori Variance	47
3.1.7 Intrinsic Hypothesis	47
3.2 Properties of the Covariance and of the Semi-Variogram	48
3.2.1 Authorised Linear Combinations	49
3.2.2 Continuity in Quadratic Mean and Other Properties	51
3.3 Regularisation of an Intrinsic Random Function	53
3.3.1 Stochastic Integral	53
3.3.2 Stochastic Convolution	54
3.3.3 Grading	56
3.4 Extension and Estimation Variances	57
3.4.1 Extension Variance	57
3.4.2 Estimation Variance	58
3.4.3 Variance of v within V	59
3.4.4 Application: Random or Stratified Random Networks	62
3.5 Approximation Methods in One Dimension	63
3.5.1 The Correspondence Principle	63
3.5.2 Principle of Composition of Elementary Extension Variances	64
3.6 Approximation Method in \mathbb{R}^n	66
3.6.1 Case of Three Dimensions	70
3.7 The Nugget Effect	71
3.7.1 Genesis of the Nugget Effect	71
3.7.2 Macroscopic Influence of the Nugget Effect	72
3.8 The de Wijsian Scheme	74
3.8.1 Linear Equivalents	74
3.8.2 The Two-Dimensional de Wijsian Scheme	76
3.8.3 The de Wijsian Scheme in Three-Dimensional Space	78
3.9 The Spherical Scheme	81
3.10 Statistical Inference and Quasi-Stationarity	83
3.10.1 Quasi-Stationary Random Function	83
3.10.2 Computation of the Estimation Variance	85
3.10.3 Possibility of Statistical Inference	87
3.11 Exercises on Intrinsic Random Functions	88
3.11.1 Exercises on the Construction of Intrinsic Random Functions	88
3.11.2 Exercises on Estimation Variances	90
3.11.3 Exercises on the Nugget Effect, de Wijsian Schemes, and Spherical Schemes	91
3.11.4 Exercises on Large Grids	92
3.11.5 Exercises on Statistical Inference for Random Functions	97
4 Kriging	101
4.1 The Object of Kriging	101
4.2 Notation	104
4.3 Stationary Random Functions with Zero or A Priori Known Expectation	106

4.4	Stationary Random Functions with Unknown Expectation	108
4.4.1	Kriging Equations	108
4.4.2	Optimal Estimation of the Expectation	109
4.4.3	The Additivity Theorem	110
4.5	Case of an Intrinsic Random Function without Covariance	112
4.6	Exercises on Kriging	113
5	Universal Kriging	123
5.1	Introduction	123
5.1.1	Review of Least Squares Methods	123
5.1.2	Statement of the Problem and General Hypotheses	124
5.2	Optimal Estimation of the Drift	127
5.2.1	Estimation of the Drift at a Point	127
5.2.2	Estimation of the Coefficients of a Drift	130
5.2.3	Tensorial Invariance	132
5.2.4	The Variogram of the Residuals	134
5.2.5	Comparison with the Method of Maximum Likelihood	136
5.2.6	Case of a Drift Given in an Implicit Form	137
5.2.7	Comparison with Least Squares Methods	139
5.3	Kriging	144
5.3.1	Equations of Universal Kriging	144
5.3.2	Additivity Theorem	146
5.3.3	Kriging Considered as an Interpolator	148
5.4	Universal Kriging for a Random Drift	152
5.4.1	Hypotheses	152
5.4.2	Estimation of a Drift	154
5.4.3	An Equivocal Example	155
5.4.4	The Problem of the Constant Term A_0	158
5.4.5	Kriging	159
5.5	Cokriging	159
5.5.1	Notation	160
5.5.2	Optimal Estimation of the Drift	161
5.5.3	Punctual Cokriging	162
5.6	The Indeterminability of the Underlying Variogram	163
5.6.1	Statement of the Problem	163
5.6.2	Universal Quadratic Estimators	165
5.6.3	General Form of the Admissible Covariance Matrices	167
5.6.4	Consequences for the Optimal Estimators	168
5.7	Exercises on Chapter 5	169
5.7.1	Exercises on Drifts	169
5.7.2	Exercises on Kriging and Cokriging	173
5.7.3	Exercises on the Indeterminability of the Underlying Covariance	177
	References	179
Epilogue	181	
Index	189	