

# RANDOM FIELDS ESTIMATION

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Alexander G. Ramm

# Random Fields Estimation

**A. V. Ivanov, Nicolai Leonenko**



## **Random Fields Estimation:**

**Random Fields Estimation Theory** Alexander G. Ramm,1990

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

**Random Fields Estimation Theory** Alexander G. Ramm,1990

**Random Fields** Erik Vanmarcke,2010 Random

variation is a fact of life that provides substance to a wide range of problems in the sciences engineering and economics There is a growing need in diverse disciplines to model complex patterns of variation and interdependence using random fields as both deterministic treatment and conventional statistics are often insufficient An ideal random field model will capture key features of complex random phenomena in terms of a minimum number of physically meaningful and experimentally accessible parameters This volume a revised and expanded edition of an acclaimed book first published by the M I T Press offers a synthesis of methods to describe and analyze and where appropriate predict and control random fields There is much new material covering both theory and applications notably on a class of probability distributions derived from quantum mechanics relevant to stochastic modeling in fields such as cosmology biology and system reliability and on discrete unit or agent based random processes Random Fields is self contained and unified in presentation The first edition was found in a review in EOS American Geophysical Union to be both technically interesting and a pleasure to read the presentation is clear and the book should be useful to almost anyone who uses random processes to solve problems in engineering or science and there is continued emphasis on describing the mathematics in physical terms **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

Estimation of Random Fields from Network Observations André François Cabannes, Stanford University. Department of Statistics, 1979

**Mixtures of Random Fields** Barbara Bajusz Lawton, 1985

Statistical Analysis of Random Fields A. V. Ivanov, Nicolai Leonenko, 2012-12-06

*Markov Random Field Modeling in Computer Vision* S.Z. Li, 2012-12-06 Markov random field MRF modeling provides a basis for the characterization of contextual constraints on visual interpretation and enables us to develop optimal vision algorithms systematically based on sound principles This book presents a comprehensive study on using MRFs to solve computer vision problems covering the following parts essential to the subject introduction to fundamental theories formulations of various vision models in the MRF framework MRF parameter estimation and optimization algorithms Various MRF vision models are presented in a unified form including image restoration and reconstruction edge and region segmentation texture stereo and motion object matching and recognition and pose estimation This book is an excellent reference for researchers working in computer vision image processing pattern recognition and applications of MRFs It is also suitable as a text for advanced courses in the subject

**Markov Random Field Modeling in Image Analysis** Stan Z. Li, 2013-03-14 Markov random field MRF theory provides a basis for modeling contextual constraints in visual processing and interpretation It enables us to develop optimal vision algorithms systematically when used with optimization principles This book presents a comprehensive study on the use of MRFs for solving computer vision problems The book covers the following parts essential to the subject introduction to fundamental theories formulations of MRF vision models MRF parameter estimation and optimization algorithms Various vision models are presented in a unified framework including image restoration and reconstruction edge and region segmentation texture stereo and motion object matching and recognition and pose estimation This second edition includes the most important progress in Markov modeling in image analysis in recent years such as Markov modeling of images with macro patterns e g the FRAME model Markov chain Monte Carlo MCMC methods reversible jump MCMC This book is an excellent reference for researchers working in computer vision image processing statistical pattern recognition and applications of MRFs It is also suitable as a text for advanced courses in these areas

*Model Calibration and Parameter Estimation* Ne-Zheng Sun, Alexander Sun, 2015-07-01 This three part book provides a comprehensive and

systematic introduction to these challenging topics such as model calibration parameter estimation reliability assessment and data collection design Part 1 covers the classical inverse problem for parameter estimation in both deterministic and statistical frameworks Part 2 is dedicated to system identification hyperparameter estimation and model dimension reduction and Part 3 considers how to collect data and construct reliable models for prediction and decision making For the first time topics such as multiscale inversion stochastic field parameterization level set method machine learning global sensitivity analysis data assimilation model uncertainty quantification robust design and goal oriented modeling are systematically described and summarized in a single book from the perspective of model inversion and elucidated with numerical examples from environmental and water resources modeling Readers of this book will not only learn basic concepts and methods for simple parameter estimation but also get familiar with advanced methods for modeling complex systems Algorithms for mathematical tools used in this book such as numerical optimization automatic differentiation adaptive parameterization hierarchical Bayesian metamodeling Markov chain Monte Carlo are covered in details This book can be used as a reference for graduate and upper level undergraduate students majoring in environmental engineering hydrology and geosciences It also serves as an essential reference book for professionals such as petroleum engineers mining engineers chemists mechanical engineers biologists biology and medical engineering applied mathematicians and others who perform mathematical modeling

**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

**Inverse Problem Theory and Methods for Model Parameter Estimation** Albert

Tarantola, 2005-01-01 While the prediction of observations is a forward problem the use of actual observations to infer the properties of a model is an inverse problem Inverse problems are difficult because they may not have a unique solution The description of uncertainties plays a central role in the theory which is based on probability theory This book proposes a general approach that is valid for linear as well as for nonlinear problems The philosophy is essentially probabilistic and allows the reader to understand the basic difficulties appearing in the resolution of inverse problems The book attempts to explain how a method of acquisition of information can be applied to actual real world problems and many of the arguments are heuristic

**Stochastic Modeling of Microstructures** Kazimierz Sobczyk, David J. Kirkner, 2012-12-06 A major challenge in applied mathematics and mechanics of materials is to describe various types of material microstructures The

details of the microstructure of most natural and engineered materials are usually obscure uncertainty and randomness are the inherent features This complexity due to material heterogeneity has not been A major challenge in applied mathematics and mechanics of materials is to describe various types of material microstructures The details of the microstructure of most natural and engineered materials are usually obscure uncertainty and randomness are the inherent features This complexity due to material heterogeneity has not been adequately described by current classical models and theories Stochastic Modeling of Microstructures presents a concise and unified presentation of the basic principles and tools for the modeling of real materials natural and man made that possess complex random heterogeneity The book uses the language and methods of random field theory combined with the basic constructs of stochastic geometry and geometrical spatial statistics in order to give the reader the knowledge necessary to model various types of material microstructures The application of the theoretical constructs reviewed in the first three chapters to the analysis of empirical data via the tools of statistical inference is also discussed The final chapters address practical aspects of specific modeling problems Features First comprehensive introduction to the comparatively new field of stochastic modeling of material microstructures Presentation of basic tools required from the diverse subjects of random field theory stochastic geometry and spatial statistics Provides background concepts from probability theory and stochastic processes are provided Applications from various fields are discussed including stochastic wave propagation and the mechanics of

**Functional Statistics and Applications** Elias Ould Saïd, Idir Ouassou, Mustapha Rachdi, 2015-11-29 This volume which highlights recent advances in statistical methodology and applications is divided into two main parts The first part presents theoretical results on estimation techniques in functional statistics while the second examines three key areas of application estimation problems in queueing theory an application in signal processing and the copula approach to epidemiologic modelling The book's peer reviewed contributions are based on papers originally presented at the Marrakesh International Conference on Probability and Statistics held in December 2013

**Probabilistic and Stochastic Methods in Analysis, with Applications** J.S. Byrnes, Kathryn A. Hargreaves, Karl Berry, 2012-12-06 Probability has been an important part of mathematics for more than three centuries Moreover its importance has grown in recent decades since the computing power now widely available has allowed probabilistic and stochastic techniques to attack problems such as speech and image processing geophysical exploration radar sonar etc all of which are covered here The book contains three exceptionally clear expositions on wavelets frames and their applications A further extremely active current research area well covered here is the relation between probability and partial differential equations including probabilistic representations of solutions to elliptic and parabolic PDEs New approaches such as the PDE method for large deviation problems and stochastic optimal control and filtering theory are beginning to yield their secrets Another topic dealt with is the application of probabilistic techniques to mathematical analysis Finally there are clear explanations of normal numbers and dynamic systems and the influence of

probability on our daily lives *V Hotine-Marussi Symposium on Mathematical Geodesy* Fernando Sansò, 2013-03-09 Just as in the era of great achievements by scientists such as Newton and Gauss the mathematical theory of geodesy is continuing the tradition of producing exciting theoretical results but today the advances are due to the great technological push in the era of satellites for earth observations and large computers for calculations Every four years a symposium on methodological matters documents this ongoing development in many related underlying areas such as estimation theory stochastic modelling inverse problems and satellite positioning global reference systems This book presents developments in geodesy and related sciences including applied mathematics among which are many new results of high intellectual value to help readers stay on top of the latest happenings in the field *Advances in Neural Information Processing Systems 15* Suzanna Becker, Sebastian Thrun, Klaus Obermayer, 2003 Proceedings of the 2002 Neural Information Processing Systems Conference

*Scientific and Technical Aerospace Reports*, 1986-04 **Hydro-Environmental Analysis** James L. Martin, 2013-12-04 Focusing on fundamental principles Hydro Environmental Analysis Freshwater Environments presents in depth information about freshwater environments and how they are influenced by regulation It provides a holistic approach exploring the factors that impact water quality and quantity and the regulations policy and management methods that are necessary to maintain this vital resource It offers a historical viewpoint as well as an overview and foundation of the physical chemical and biological characteristics affecting the management of freshwater environments The book concentrates on broad and general concepts providing an interdisciplinary foundation The author covers the methods of measurement and classification chemical physical and biological characteristics indicators of ecological health and management and restoration He also considers common indicators of environmental health characteristics and operations of regulatory control structures applicable laws and regulations and restoration methods The text delves into rivers and streams in the first half and lakes and reservoirs in the second half Each section centers on the characteristics of those systems and methods of classification and then moves on to discuss the physical chemical and biological characteristics of each In the section on lakes and reservoirs it examines the characteristics and operations of regulatory structures and presents the methods commonly used to assess the environmental health or integrity of these water bodies It also introduces considerations for restoration and presents two unique aquatic environments wetlands and reservoir tailwaters Written from an engineering perspective the book is an ideal introduction to the aquatic and limnological sciences for students of environmental science as well as students of environmental engineering It also serves as a reference for engineers and scientists involved in the management regulation or restoration of freshwater environments

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