

DEPARTMENT OF STATISTICS COLLOQUIUM SERIES

Texas A&M University

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**OPTIMAL PREDICTIVE INFERENCE IN LOG-GAUSSIAN
RANDOM FIELDS**

ABSTRACT:

This talk reviews recent work on optimal predictive inference in log-Gaussian random fields. The two problems to be considered are: (a) prediction of process values at unmeasured locations and (b) prediction of process integrals over bounded regions. Optimal predictors, within certain classes, are given for problems (a) and (b) as well as comparisons with other commonly used predictors. Shortest prediction intervals, within certain classes, are also given for problem (a). Finally, a brief discussion is given about some difficulties in computing prediction intervals for problem (b).

DATE: Thursday, October 22, 2009

TIME: 11:10 a.m. – 12:10 p.m.

PLACE: Room 150, Blocker

Refreshments will be served in the Statistics Conference Room at 10:30 am for those attending the seminar.