

WICHITA STATE UNIVERSITY

Department of Mathematics and Statistics

*The Lecture Series in the
Mathematical Sciences Presents Our Guest:*

Prof. Victor De Oliveira

University of Arkansas, Fayetteville, Arkansas

*"On Optimal Point and Block Prediction in
Log-Gaussian Random Fields"*

Abstract:

This work discusses the problems of point and block prediction in log-Gaussian random fields with unknown mean. Point and block predictors are derived that are optimal in mean squared error sense within certain families of predictors that contain the corresponding lognormal kriging point and block predictors, and hence improve upon them. A comparison between the optimal, lognormal kriging and best linear unbiased predictors is provided. Somewhat surprisingly, it is shown that the corresponding optimal and lognormal kriging predictors are almost identical under most scenarios.

Friday, September 23, 2005
3:00 PM in 372 Jabara Hall

*Please come join us for refreshments before the lecture
at 2:30 p.m. in room 353 Jabara Hall.*