

数学与系统科学研究院

计算数学所学术报告

报告人: **Dr. Wenjia Wang**

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报告题目:

**On Prediction Properties of Kriging:
Uniform Error Bounds and
Robustness**

邀请人: 唐贻发 研究员

报告时间: 2019 年 6 月 10 日 (周一)

上午 10:00-11:00

报告地点: 数学院南楼九层

902 教室

Abstract:

Kriging based on Gaussian random fields is widely used in reconstructing unknown functions. The kriging method has pointwise predictive distributions which are computationally simple. However, in many applications, one would like to predict for a range of untried points simultaneously. In this talk, some error bounds for the simple and universal kriging predictor under the uniform metric are introduced. These error bounds work for a scattered set of input points in an arbitrary dimension, and also covers the case where the covariance function of the Gaussian process is misspecified.

欢迎大家参加！