Confronting uncertainty in model-based geostatistics using Markov Chain Monte Carlo simulation

Budiman Minasny a,⁎, Jasper A. Vrugtb,c,d, Alex B. McBratneya

a Faculty of Agriculture, Food & Natural Resources, The University of Sydney, NSW 2006, Australia
b Department of Civil and Environmental Engineering, University of California, Irvine, 92697 CA, USA
c Institute for Biodiversity and Ecosystem Dynamics (IBED), University of Amsterdam, Nieuwe Achtergracht 166, 1018 WV, Amsterdam, The Netherlands
d Earth and Environmental Sciences Division, Los Alamos National Laboratory, Los Alamos, 87545 NM, USA

Abstract

This paper demonstrates for the first time the use of Markov Chain Monte Carlo (MCMC) simulation for parameter inference in model-based soil geostatistics. We implemented the recently developed DifferRential Evolution Adaptive Metropolis (DREAM) algorithm to jointly summarize the posterior distribution of variogram parameters and the coefficients of a linear spatial model, and derive estimates of predictive uncertainty. The DREAM method runs multiple different Markov chains in parallel and jumps in each chain are generated from a discrete proposal distribution containing a fixed multiple of the difference of the states of randomly chosen pairs of other chains. This approach automatically scales the orientation and scale of the proposal distribution, and is especially designed to maintain detailed balance and ergodicity, thereby generating an exact approximation of the posterior probability density function (pdf) of the parameters of the linear model and variogram. This approach is tested using three different data sets from Australia involving variogram estimation of soil thickness, kriging of soil pH, and spatial prediction of soil organic carbon content. The results showed some advantages of MCMC over the conventional method of moments and residual maximum likelihood (REML) estimation. The posterior pdf derived with MCMC conveys important information about parameter uncertainty, multi-dimensional parameter correlation, and thus how many significant parameters are warranted by the calibration data. Parameter uncertainty constitutes only a small part of total prediction uncertainty for the case studies considered here. The prediction accuracies using MCMC and REML are similar. The variogram estimated using conventional approaches (method of moments, and without simulation) lies within the 95% prediction uncertainty interval of the posterior distribution derived with DREAM. Altogether our results show that conventional kriging and regression-kriging still remain a viable option for production mapping.

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1. Introduction

The past decades have seen a growing interest in soil characterization, not only because many highly interrelated water, carbon, and vegetation processes take place in this part of our ecosystem, but also because the subsurface plays a major role in carbon storage, exchange of water and soil vapor with the ambient atmosphere, and contaminant transport to the groundwater. Many soil properties not only exhibit significant spatial and temporal variability, but are also difficult to measure directly. Geostatistics is primarily concerned with the mathematical description, prediction and uncertainty analysis of these spatially varying variables.

The basis of geostatistical estimation is the assumption that an observation of a variable z at location s is a realization of a random field Z(s). The random function is assumed to be intrinsically stationary (Webster and Oliver, 2007):

\[ E[Z(s)-Z(s+h)] = 0. \]

and

\[ 2\gamma(h) = E[(Z(s)-Z(s+h))^2] \]

where h is a lag vector, and \( \gamma(h) \) is the variogram. The method of moments is usually used to estimate the so-called empirical variogram, and parameters of a variogram model are then estimated by fitting a model to the empirical variogram. Thus, the accuracy of spatial prediction is determined by how the variogram is estimated.

Methods that are commonly used in pedometrics: ordinary kriging, universal kriging (Matheron, 1969), kriging with external drift (Hudson and Wackernagel, 1994), and regression-kriging (Odeh et al., 1995), are increasingly being criticized, particularly for the ad-hoc approach in...
which variogram parameters are estimated. The prior assumptions about the statistical properties of the error residuals are often violated, questioning the validity of the optimized variogram parameters and model predictions. These approaches are therefore nowadays referred to as classical methods by Diggle et al. (1998).

The paper of Diggle et al. (1998) introduced an alternative approach to geostatistical inference that is based on the application of formal statistical methods. This so-called model-based geostatistics relies on general principles of statistical inference and use an explicit stochastic model of the data. The use of a proper likelihood function and a posteriori check of the error residual distribution not only constitutes good statistical practice, but also facilitates the application of a powerful array of multivariate statistical analyses to explore the marginal and joint posterior probability density functions of the nugget, sill and range. Other formal statistical approaches include the generalized linear mixed model and empirical best linear unbiased prediction (EBLUP) (Zimmerman and Cressie, 1992).

Despite this progress made, it remains typically difficult to estimate the parameters of a variogram model and successfully solve the geostatistical inverse problem. That is, the covariance structure of the residuals is required for variogram fitting, yet in most cases is unknown a priori. The spatial covariance structure can only be obtained after fitting the trend. The residual maximum likelihood (REML) approach is therefore advocated (Lark et al., 2006), because it allows for independent estimation of the covariance structure by transforming the data into stationary increments that filtered out the trend. Nevertheless, REML or related methods only attempt to find the maximum likelihood values of the variogram parameters without recourse to estimating their underlying posterior uncertainty. This posterior probability distribution function (pdf) contains important information about the uncertainty and correlation of the various geostatistical parameters and can be used to derive meaningful estimates of spatial prediction uncertainty.

In recent years, much progress has been made toward the application of the REML approach for variogram fitting, and increasingly sophisticated inversion methods are being used for statistical inference of the geostatistical parameters. For example, Minasny and McBratney (2007) used the profile log-likelihood method, while Marchant and Lark (2007) used simulated annealing. Unfortunately, these methods only estimate the maximum likelihood parameter values without appropriately summarizing their underlying uncertainty. In the face of measurement errors, incomplete process knowledge, and theoretical (model structural) inadequacies, it would be naive to rely on a single parameterization of the variogram and/or other geostatistical model parameters to quantify or predict the variables or processes observed in the field. Without a realistic assessment of parameter uncertainty, it is not possible to undertake with any confidence tasks such as quantifying spatial prediction error, assessing the information content of the measurement data, and inference of parameter correlation. We therefore argue that, it would be more productive to work with an ensemble of parameter values that are each within a desired interval of the maximum likelihood parameters given the calibration data at hand. An easy way to quantify parameter uncertainty is to use a traditional first-order statistical approach at the maximum likelihood variogram parameter estimates. This classical method assumes that the posterior pdf of the variogram parameters can be adequately approximated with a multivariate-normal (Gaussian) distribution. The variance of the prediction error, and the Fisher information (sensitivity) matrix contain the desired information about the scale and orientation of the parameter uncertainty (Marchant and Lark, 2004; Minasny and McBratney, 2005). However, many published contributions have shown that such linear confidence intervals typically underestimate the actual parameter uncertainty, particularly in the presence of high-dimensionality and significant model nonlinearity (e.g. Vrugt and Bouten, 2002).

A more general and often more reliable way to estimate parameter uncertainty is by implementing a Bayesian approach (Diggle et al., 1998) using Markov Chain Monte Carlo (MCMC) simulation. Unlike traditional first-order methods, this approach can readily cope with model nonlinearity and non-Gaussianity of the parameter uncertainty. Handcock and Stein (1993) were among the first to use Bayesian analysis to consider uncertainty in the covariance function and its effect on prediction quality. The outcome of such analysis is a posterior parameter distribution that is centered on the maximum likelihood values, and describes the underlying parameter uncertainty. Christensen (2004) demonstrated the use of MCMC for parameter estimation in model-based geostatistics, whereas Zhang (2002) used a MCMC approach to infer parameter distributions for spatial prediction of incidence rates of root disease. More recently, Aelion et al. (2009) used a Bayesian kriging approach for estimating spatial distributions of heavy metals in soil.

In this paper, we explored the usefulness and applicability of MCMC simulation for parameter inference in model-based geostatistics. We used the recently developed DiffeRential Evolution Adaptive Metropolis (DREAM) MCMC algorithm, which uses differential evolution as a genetic algorithm for parameter population evolution with a Metropolis selection rule. We tested this approach on three different data sets from Australia involving estimation of soil thickness variogram, spatial prediction of soil pH, and soil organic carbon content. We then compared the results of the MCMC analysis against the outcome of the standard method-of-moments and REML approach.

2. Methods

2.1. The linear spatial model

The model for prediction of variable \( z \) at location \( x \) can be written as:

\[
\mathbf{z}(x) = \mathbf{m}(x)^T \beta + \varepsilon(x)
\]

(2)

where \( x \) is the vector of spatial coordinates, \( \mathbf{m}(x) \) is the design matrix of the trend function \([m_1, m_2, \ldots, m_p] \), \( \beta \) is the parameter vector (size \( p \times 1 \)) for the trend, and \( \varepsilon \) is the vector of residuals with a mean of zero and covariance structure \( \mathbf{K} \). The covariance function can be modelled using the Matérn function:

\[
\mathbf{K}_i = c_0 \delta_{ij} + c_1 \left[ \frac{1}{2^{\nu-1} \Gamma(\nu)} \frac{h^\nu}{\tau^\nu} K_i \left( \frac{h}{\tau} \right) \right]
\]

(3)

where \( \mathbf{K}_i \) is the covariance between observation \( i \) and \( j \), \( h \) represents the separation distance between \( i \) and \( j \), \( \delta_{ij} \) denotes the Kronecker delta (\( \delta_{ij} = 1 \) if \( i = j \) and \( \delta_{ij} = 0 \) when \( i \neq j \)), \( c_0 \) is the nugget variance, and \( c_0 + c_1 \) signifies the sill variance, \( K_i \) is a modified Bessel function of the second kind of order \( \nu \), \( \Gamma \) is the gamma function, \( r \) denotes the distance or ‘range’ parameter and \( \nu \) is the ‘smoothness’. This latter parameter allows for great flexibility in modelling the local spatial covariance. The corresponding semivariance of the Matérn function is:

\[
\gamma(h) = c_0 + c_1 \left[ 1 - \frac{1}{2^{\nu-1} \Gamma(\nu)} \frac{h^\nu}{\tau^\nu} K_i \left( \frac{h}{\tau} \right) \right].
\]

(4)

The parameters of this function can be summarized in a single vector, \( \phi = [c_0, c_1, \tau, \nu] \).

The value of \( z \) at the unsampled location \( x_0 \) can be computed from:

\[
\mathbf{z}(x_0) = \mathbf{m}(x_0)^T \hat{\beta} + \mathbf{k}^T \mathbf{K}^{-1} \left( z - \mathbf{m}(x) \hat{\beta} \right).
\]

(5)

where \( z = [z(x_1), \ldots, z(x_n)]^{T}, \mathbf{M} = [\mathbf{m}(x_1) \ldots \mathbf{m}(x_n)]^{T}, \mathbf{K} = \text{cov}(\mathbf{z}, \mathbf{z}) \), and \( \mathbf{k} = \text{cov}(\mathbf{z}, \mathbf{z}(x_0)) \). The associated variance of the prediction at location \( z \) is:

\[
\sigma_z^2 = c_0 - \mathbf{k}^T \mathbf{K}^{-1} \mathbf{d} + \mathbf{d}^T (\mathbf{M}^T \mathbf{K}^{-1} \mathbf{M})^{-1} \mathbf{d}
\]

(6)
where \( k_0 = K(x_0, x_0) \) and \( d = m(x_0) - M'K^{-1}k \). The unknown parameters in Eqs. (4)–(5) are symbolized as \( \theta = [\beta, \phi] \).

The classical statistical or frequentist approach considers the model parameters \( \theta \) in Eqs. (4)–(5) to be fixed but unknown. Optimization methods can then be used to find the best parameter values that provide the closest fit to a set of measurements \( z \). Usually this involves minimization of some least squares objective function. Relatively little attention has been given to a realistic assessment of parameter uncertainty. As argued before, it would seem more productive to work with a distribution of parameter values rather than a single realization of parameter values.

### 2.2. Bayesian statistics and Markov Chain Monte Carlo simulation

While classical statistics considers the model parameters to be fixed and unknown, Bayesian statistics treat them as probabilistic variables with a joint posterior pdf which captures the probabilistic beliefs about \( \theta \) in light of the observed data. The prior pdf, \( p(\theta) \), summarizes information about \( \theta \) before any data are collected. This usually consists of some lower and upper bounds of each of the parameters. When data become available, the parameter distributions are updated using Bayes theorem. This generally reduces the uncertainty of the different parameters. Most early approaches consider the model parameters to be the main source of uncertainty, yet recent contributions also simultaneously treat other sources of uncertainty including model, forcing data, and calibration data error (Kavetski et al., 2006; Vrugt et al., 2008).

The Bayesian approach solves many of the problem in standard statistics (model averaging and model selection), and provides a natural way of incorporating external information such as soft data outside the current data set (Gelman et al., 2004). In model-based geostatistics, the Bayesian approach is suited to address and quantify the different sources of uncertainty within a single consistent, integrated, and hierarchical framework.

To successfully implement the Bayesian paradigm, efficient sampling methods are required to summarize the posterior pdf. This distribution combines the data likelihood with a prior distribution, and contains all the desired information to make statistically sound inferences about the uncertainty of the individual components in the model. One of the advantages of the Bayesian approach over the conventional (frequentist) approach is that uncertainty in variance components is more easily taken into account using the posterior pdf (Diggle et al., 1998). Unfortunately, for most practical geostatistical problems this posterior distribution cannot be obtained through analytical means or by analytical approximation. We therefore resort to iterative approximation methods such as MCMC simulation to generate a sample from the posterior pdf.

To the best of our knowledge, Mooyeed and Papritz (2002) are among the first to use MCMC simulation in model-based geostatistics for estimating topsoil concentrations of cobalt and copper. Their initial results showed that MCMC sampling with RWM had no immediate advantages over other classical kriging methods, but required significantly more computational resources, and manual interaction to appropriately sample the posterior distribution. Their results further demonstrated difficulties with diagnosing convergence of the RWM sampler. Meanwhile, Christensen (2004) used a more complicated Langevin–Metropolis approach. This approach not only requires the gradient of the likelihood function to be evaluated, but also needs manual trial-and-error adjustment of the scale of the proposal distribution (Ribeiro et al., 2003). This is rather inefficient and time consuming. Problems with the choice of the proposal distribution, the esoteric nature of the probability manipulations, computer automation, and premature convergence have limited the widespread application and use of MCMC simulation in model-based geostatistics.

Similar problems in another field of study (hydrology), have stimulated Vrugt and co-workers to develop adaptive MCMC methods that tune themselves en route to the posterior target distribution using information exchange between different trajectories running in parallel. Examples of this include the Shuffled Complex Evolution Metropolis (SCEM-UA) global optimization algorithm (Vrugt et al., 2003), and the DREAM algorithm (Vrugt et al., 2008, 2009). The DREAM algorithm is an adaptation of the SCEM-UA algorithm but maintains detailed balance and ergodicity while showing excellent efficiencies on complex, high-dimensional and multimodal posterior distributions (Vrugt et al., 2009). The DREAM algorithm (Vrugt et al., 2008, 2009) automatically tunes the scale and orientation of the proposal distribution during the search. No human intervention is required during the run. The only information that needs to be specified by the user is the prior parameter distribution (usually a uniform distribution with some parameter ranges), and a likelihood function that measures the closeness between the model predictions and the observational data. Based on this, DREAM returns the posterior pdf of the sampled parameters. Note that DREAM uses different statistical tests to diagnose whether convergence has been achieved. These tests include the Gelman and Rubin scale reduction factor, \( \hat{R} \) (Gelman and Rubin, 1992), and the Raftery–Lewis burn-in length (Raftery and Lewis, 1992).

We now provide a short introduction to MCMC sampling, followed by a condensed description of the DREAM algorithm. This MCMC method is especially designed to be user-friendly, and automatically adapts the scale and orientation of the proposal distribution en route to the posterior distribution. The development presented below closely follows Vrugt et al. (2008, 2009) and details can be found there.

The basis of the MCMC method is a Markov chain that generates a random walk through the parameter space and successively visits solutions with stable frequency stemming from a fixed probability distribution. To visit configurations with a stable frequency, an MCMC algorithm generates trial moves from the current (“old”) position of the Markov chain \( \theta_{t-1} \) to a new state \( \theta \). The earliest and most general MCMC approach is the random walk Metropolis (RWM) algorithm. Assuming that a random walk has already sampled points \( \{\theta_0, \ldots, \theta_{t-1}\} \), this algorithm proceeds in the following three steps. First, a candidate point \( \theta \) is sampled from a proposal distribution \( q \) that is symmetric, \( q(\theta_{t-1}, \theta) = q(\theta, \theta_{t-1}) \) and may depend on the present location, \( \theta_{t-1} \). Next, the candidate point is either accepted or rejected using the Metropolis acceptance probability:

\[
\alpha = \min \left\{ \frac{p(\theta_{t-1})}{p(\theta)} q(\theta, \theta_{t-1}), 1 \right\} \quad \text{if} \quad p(\theta_{t-1}) > 0
\]

\[
\frac{1}{\min \left\{ \frac{p(\theta)}{p(\theta_{t-1})} q(\theta_{t-1}, \theta), 1 \right\}} \quad \text{if} \quad p(\theta_{t-1}) = 0
\]

where \( p(\cdot) \) denotes the density of the target distribution. Finally, if the proposal is accepted, the chain moves to \( \theta \) otherwise the chain remains at its current location \( \theta_{t-1} \).

The original RWM scheme is constructed to maintain detailed balance with respect to \( p(\cdot) \) at each step in the chain:

\[
p(\theta_{t-1})p(\theta_{t-1} \to \theta) = p(\theta)p(\theta \to \theta_{t-1})
\]

where \( p(\theta_{t-1}) \) or \( p(\theta) \) denotes the probability of finding the system in the state \( \theta_{t-1} \) or \( \theta \), and \( p(\theta_{t-1} \to \theta) \) or \( p(\theta \to \theta_{t-1}) \) denotes the conditional probability to perform a trial move from \( \theta_{t-1} \) to \( \theta \). The result is a Markov chain which under some regularity conditions has a unique stationary distribution with pdf \( p(\cdot) \). Hastings (1970) extended Eq. (7) to include non-symmetrical proposal distributions, i.e. \( q(\theta_{t-1}, \theta) \neq q(\theta, \theta_{t-1}) \) in which a proposal jump to \( \theta \) and the reverse jump do not have equal probability. This extension is called the Metropolis Hastings algorithm (MH), and has
become the basic building block of many existing MCMC sampling schemes.

The simplicity of the original MH algorithm and theoretically sound statistical basis of the method has lead to widespread implementation and use. However, the MH algorithm requires tuning of some internal variables before the MCMC simulator works effectively. The efficiency of the method is affected by the scale and orientation of the proposal distribution, \( q(\theta_{1} \rightarrow \cdot \cdot \cdot) \) used to generate trial moves (transitions) in the Markov Chain. When the proposal distribution is too wide, too many candidate points are rejected, and therefore the chain will not mix efficiently and converge only slowly to the target distribution. On the other hand, when the proposal distribution is too narrow, nearly all candidate points are accepted, but the distance moved is so small that it will take a prohibitively large number of updates before the sampler has converged to the target distribution. The choice of the proposal distribution is therefore crucial and determines the practical applicability of MCMC simulation in many fields of study.

Automatic tuning of the proposal distribution is a powerful remedy to overcome the above difficulties. This approach uses the information from the sampling history to continuously adapt the shape and size of the proposal distribution and evolve the sampler efficiently to a limiting distribution. Examples of such methods are the Adaptive Proposal (AP) and Adaptive Metropolis (AM) schemes presented in (Haario et al., 1999; Haario et al., 2001), respectively. These algorithms utilize a single Markov chain and continuously adapt the covariance, \( \Sigma \), of a Gaussian proposal distribution, \( q(\theta_{1} \rightarrow \cdot \cdot \cdot) = N(\theta_{1}, \Sigma) \) using the information contained in the sample path of the chain, \( \Sigma = \text{Cov}(\theta_{1}, \cdot \cdot \cdot) + \gamma \text{I} \). Here, \( \gamma \) represents a scaling factor that depends only on the dimensionality \( d \) of the problem, \( \text{and} \Sigma \) signifies the \( d \)-dimensional identity matrix, and \( \gamma \) is a constant with a small value compared to that of the target so that the whole parameter space can be reached. As a basic choice, the scaling factor is chosen to be \( \gamma = 2.4^2/d \) which is optimal for Gaussian target and proposal distributions (Gelman and Rubin, 1992).

Vrugt et al. (2008) and Vrugt et al. (2009) have recently presented a novel adaptive MCMC algorithm to efficiently estimate the posterior parameter pdf. This method, entitled DiffeRential Evolution Adaptive Metropolis (DREAM), runs multiple chains simultaneously for global exploration of the parameter space, and automatically tunes the scale and orientation of the proposal distribution during the search. This scheme is an adaptation of the DE-MC (Differential Evolution Markov Chain, Ter Braak, 2006; Ter Braak and Vrugt, 2008) and SCEM-UA (Shuffled Complex Evolutionary Metropolis) algorithms (Vrugt et al., 2003) and produces a Markov Chain that is ergodic with a unique stationary distribution, the proof of which is given in Vrugt et al. (2009). Various case studies have demonstrated that DREAM is generally superior to other adaptive MCMC sampling approaches, particularly when dealing with complex, multi-modal search problems (Huisman et al., 2010; Vrugt et al., 2008). In summary, DREAM runs \( N \) different Markov Chains simultaneously in parallel. Let the states of the \( N \) chains be denoted by the \( d \)-dimensional parameter vectors \( \theta_{1}, \cdot \cdot \cdot, \theta_{N} \) where \( \theta \) is dimensionality of the posterior distribution. At each time, the locations of the individual chains form a population, conveniently stored as an \( N \times d \) matrix \( \Theta \). Jumps in each chain, \( i = 1, \cdot \cdot \cdot, N \) are created using a discrete proposal distribution:

\[
\theta_{j}^{i} = \theta_{j}^{i-1} + (1 + \epsilon_{j}) \eta \{ \tau, d_{eff} \} \sum_{j=1}^{d} \theta_{j}^{(i-1)} - \sum_{i=1}^{d} \theta_{j}^{(i-1)}] + \omega_{j}
\]

where \( \tau \) is the number of pairs used to generate the proposal, and \( r_{1} \in \{1, \cdot \cdot \cdot, N \} \), \( r_{2} \neq r_{1} \) for \( j = 1, \cdot \cdot \cdot, d \). Symbol \( I_{d} \) represents a \( d \)-dimensional vector of unity, \( \eta \) symbolizes the jump size. The values of \( \epsilon_{j} \) are drawn from a uniform distribution \( U([-b, b]) \) with \( |b| < 1 \), and \( \omega_{j} \) is generated from a normal distribution \( N_{d}(0, b^{*}) \), with \( b^{*} \) compared to the width of the target distribution. The jump-size \( \eta \) depends on \( \tau \) and \( d_{eff} \), the number of dimensions that will be updated jointly (see next paragraph). The Metropolis ratio, \( \alpha(\theta_{j}, \theta_{j-1}) \) is used to decide whether to accept the candidate points or not. If the proposal point is accepted the chain moves to this new point, \( \theta_{j} = \theta_{j}^{new} \), otherwise the chain remains at its current location, \( \theta_{j} = \theta_{j-1} \). Because the joint pdf of the \( N \) chains factorizes to \( \pi(\theta_{1}) \times \cdot \cdot \cdot \times \pi(\theta_{N}) \), the states \( \theta_{1}, \cdot \cdot \cdot, \theta_{N} \) of the individual chains are independent at any generation after DREAM has become independent of its initial value. After this so-called burn-in period, the convergence of a DREAM run can thus be monitored with the \( R \)-statistic of Gelman and Rubin (1992). The \( R \)-statistic is an estimate of the factor by which the current distribution might be reduced if the simulations were continued in the limit towards \( \infty \). The \( R \)-statistic compares the within-chain and between-chain variances of each of the \( d \) parameters, and convergence is diagnosed when \( R_{\leq 1.2} \) for \( j = 1, \cdot \cdot \cdot, d \).

Our experience with complicated and high-dimensional target distributions suggests that convergence of MCMC sampling schemes can be enhanced if fewer than \( d \) dimensions are updated in each proposal point at a time. In DREAM we implement this idea as follows. After the \( \theta_{j} \), \( i = 1, \cdot \cdot \cdot, N \) are created for each of the \( N \) chains using Eq. (9), each element, \( j = 1, \cdot \cdot \cdot, d \) of the proposal \( \theta_{j} \) is replaced with \( \theta_{j}^{new} \) using a binomial scheme with crossover probability CR,

\[
\theta_{j}^{i} = \begin{cases} 
\theta_{j}^{i-1} & \text{if } U \leq 1-CR, \\
\theta_{j}^{new} & \text{otherwise}
\end{cases} \quad j = 1, \cdot \cdot \cdot, d \quad (10)
\]

where \( U = [0,1] \) is a draw from a uniform distribution. In practice, we use an algorithmic parameter \( n_{CR} \) that defines how many different CR values we are using, \( [m/n_{CR}] = 1, \cdot \cdot \cdot, n_{CR} \) during offspring creation. A detailed algorithmic description of DREAM appears in Vrugt et al. (2008) and Vrugt et al. (2009) and so will not be repeated here. These two papers also demonstrate the superiority of DREAM over other adaptive MCMC samplers.

The DREAM algorithm has a few algorithmic variables that need to be specified by the user before the code can be used for posterior inference. Based on recommendations made in Vrugt et al. (2009), we fix \( \delta = \{1,2,3\} \), set \( n_{CR} = 3 \), and use \( N = 2d \). By comparison with RWM, a good choice for \( \tau = 2.38 / \sqrt{2d_{eff}} \). This choice is expected to yield an acceptance probability of 0.44 for \( d = 1 \), 0.28 for \( d = 5 \) and 0.23 for large \( d \). Every 5th generation, \( \eta = 1.0 \) to allow direct jumps between disconnected posterior modes (Ter Braak, 2006). This concludes the settings of the DREAM algorithm.

What we are now left with is a discussion of the details of the respective case study at hand. To successfully implement DREAM we need to define the parameter ranges, an initial sampling distribution, and a likelihood function to compare model predictions with observational data. In each case study, we list the upper and lower bounds of the parameters, use Latin Hypercube sampling over this \( d \)-dimensional hypercube to initialize the starting points of the \( N \) different Markov chains, and use the following log-likelihood function (Mardia and Marshall, 1984) to estimate the parameters:

\[
\log(\pi) = L(\theta | z) = \text{constant} - \frac{1}{2} \log(\text{K}) - \frac{1}{2} (z - M\theta') K^{-1} (z - M\theta) \quad (11)
\]

where \( \theta = [\beta | \phi] \) is the vector of parameters that needs to be estimated for the linear spatial model; \( \beta \) defines the linear trend, and \( \phi = [\phi_{0}, \phi_{1}, r, \gamma] \) signifies the covariance function. Note that the constant simply (linearly) scales the log-likelihood function and does not affect the actual posterior distribution. We therefore ignore the constant in our runs with DREAM.
In each case study we assume a uniform prior distribution of the parameters with ranges listed in the corresponding tables. Thus prior to fitting the observational data, each parameter combination is assumed equally likely. Such non-informative priors merely scale the posterior density (product of prior and likelihood; or sum of log-prior and \( L(\theta|z) \)), and similar to the constant in Eq. (11) can be ignored in our calculations with DREAM. The posterior pdf of the parameters is then solely determined by the information contained in the experimental data. Practical experience suggests that prior distributions are only useful in the presence of limited data or poor sensitivity to the parameters. The more data the larger the value of \( L(\theta|z) \) becomes, and hence the less important the prior distribution becomes. The DREAM package can be obtained from the second author upon request.

2.3. Evaluation of different parameter estimation algorithms

We now compare MCMC simulation with DREAM against the classical and REML approaches. The classical or conventional approach first calculated the empirical variogram using the method of Minasny and McBratney (2005). This approach is given in full detail in Webster and Oliver (2007), and so will not be discussed herein. The second approach uses REML with details given in Lark and Cullis (2004) and Minasny and McBratney (2007). The simplex optimization algorithm was used to find the parameter values that maximize the REML log-likelihood function:

\[
L_i(\theta|z) = -\frac{n-p}{2} \log(2\pi) - \frac{1}{2} \log |K| - \frac{1}{2} \log |W| - \frac{1}{2} y^T K^{-1} Q y
\]

where \( W = M^T K^{-1} M \), \( Q = I - MW^{-1} M^T K^{-1} \) and \( y = Tz \), denote a stationary data increments transformation of \( z \) with transformation matrix \( T = I - M(M^T M)^{-1} M^T \).

These two approaches were coded in MATLAB and can be obtained from the first author upon request. All our calculations reported herein were performed using MATLAB 7.10 (32 bit) on a Dell™ Precision workstation with a Dual-Core Intel® Core™ Extreme Processor (2.99 GHz) and 3.25 GB of RAM. A single MCMC trial with DREAM required about 50 min to complete 100,000 function evaluations for the Matérn covariance model and Samford pH data set (see below). For the Edgeroi carbon data set and exponential covariance model, DREAM took approximately half an hour to perform 200,000 function evaluations, and explore the posterior target distribution.

2.4. Datasets

To test the usefulness and applicability of the DREAM algorithm, we use three different data sets from Australia. These data consider different soil variables and were derived from the following soil survey studies.

- Thickness of soil A horizon in cm (Pettitt and McBratney, 1993). These data are from a field near Forbes, New South Wales. The sampling was based on a nested sampling design where the field was divided into 18 equal-sized blocks of 160 m². In each block there were six sampling points along transects of 156 m long separated by 125 m, 25 m, 5 m, 1 m and 25 cm. This study illustrates the estimation of variogram parameters.

- The second dataset illustrates application of kriging using measurements of soil pH in CaCl₂ at a research station in Samford, Queensland with an area of 1 ha (Laslett et al., 1987). The samples were collected as follows: 121 grid samples were taken from the nodes of a square grid of 11 × 11 with a spacing of 10 m, eleven samples were made adjacent (20 cm separation) to those at the grid

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**Fig. 1.** Distribution and relationship between parameters of the variogram for soil thickness at Forbes. The symbol \( \rho \) signifies the linear correlation coefficient.
nodes, and eleven samples were located half way between randomly selected pairs of grid sites. Additionally, there is an 8 × 8 square grid of data sites with 10 m spacing, located at intermediate points within the 11 × 11 grid. This grid of 8 × 8 points is not used for model calibration, but used as a validation set to test the spatial prediction methods.

- The third dataset involves the use of environmental covariates for soil mapping. The target variable is soil organic carbon (SOC) content of the surface soil (0–10 cm) in kg m⁻², from the survey in Edgeroi, New South Wales (Malone et al., 2009). Samples were obtained from 210 different sites on a systematic equilateral triangular grid with an approximate distance of 2.8 km between sites. An additional 104 sites were collected within the area. This area also has a complete coverage of environmental covariates (digital elevation model, Landsat TM images, gamma radiometrics) at a resolution of 90 m × 90 m. The aim is to map SOC content on a point support at a 90 m × 90 m grid spacing. We randomly selected 214 sites for model calibration, and 100 different sites were used as validation set to test the predictive ability of the different parameter estimation methods.

3. Results

3.1. Soil thickness at Forbes

Fig. 1 shows marginal distributions of the Matérn variogram parameters, including two-dimensional scatterplots of the posterior samples to illustrate pairwise correlation between the different parameters. The histograms and scatter plots were constructed from the last 10,000 samples (from a total of 100,000 iterations) of the posterior distribution generated with DREAM. The variogram parameters exhibit significant uncertainty, and the smoothness parameter ν exhibits a positive correlation with σ₀ and σ₁. The parameter r is not well defined with a marginal pdf that extends over the entire prior defined ranges. The positive correlation of parameter r with σ₁ contributes to this significant uncertainty, and impairs parameter identifiability.

Fig. 2 displays the posterior mean variogram and associated 95% confidence interval (2.5 and 97.5 percentiles). These estimates are

Table 1

<table>
<thead>
<tr>
<th>Mean [cm]</th>
<th>σ₀ [cm²]</th>
<th>σ₁ [cm²]</th>
<th>r [m]</th>
<th>ν</th>
<th>L</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.5 percentile</td>
<td>8.00</td>
<td>0.05</td>
<td>79.92</td>
<td>165.00</td>
<td>0.198</td>
</tr>
<tr>
<td>Median</td>
<td>22.23</td>
<td>1.62</td>
<td>162.28</td>
<td>655.38</td>
<td>0.277</td>
</tr>
<tr>
<td>97.5 percentile</td>
<td>39.33</td>
<td>8.17</td>
<td>414.42</td>
<td>985.49</td>
<td>0.457</td>
</tr>
<tr>
<td>MCMC maximum L</td>
<td>22.28</td>
<td>0.15</td>
<td>118.14</td>
<td>449.79</td>
<td>0.244</td>
</tr>
<tr>
<td>REML</td>
<td>22.58</td>
<td>4E-14</td>
<td>167.82</td>
<td>971.83</td>
<td>0.239</td>
</tr>
</tbody>
</table>

Fig. 3. Distribution and relationship between parameters of the variogram for soil pH at Samford.
Table 2
Posterior moments of parameters for soil pH at Samford using the classical REML approach and MCMC simulation with DREAM.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>REML</th>
<th>MCMC minimum</th>
<th>MCMC median</th>
<th>MCMC maximum</th>
<th>MCMC mean</th>
</tr>
</thead>
<tbody>
<tr>
<td>c0</td>
<td>3.953</td>
<td>0.008</td>
<td>0.021</td>
<td>4.165</td>
<td>0.242</td>
</tr>
<tr>
<td>c1</td>
<td>4.426</td>
<td>0.022</td>
<td>0.058</td>
<td>27.921</td>
<td>1.114</td>
</tr>
<tr>
<td>r</td>
<td>4.759</td>
<td>0.032</td>
<td>0.393</td>
<td>94.580</td>
<td>9.070</td>
</tr>
<tr>
<td>σ2</td>
<td>4.433</td>
<td>0.015</td>
<td>0.029</td>
<td>12.848</td>
<td>0.657</td>
</tr>
<tr>
<td>L</td>
<td>4.441</td>
<td>0.015</td>
<td>0.033</td>
<td>19.472</td>
<td>0.519</td>
</tr>
</tbody>
</table>

Fig. 4 shows histograms of the marginal posterior probability density functions of the variogram parameters obtained from the last 10,000 samples generated with DREAM. It is interesting to note that the smoothness parameter now displays an apparent non-linear correlation with parameter r. An alternative parameterization of the Matérn function has been suggested by Hancock and Wallis (1994), which allows r to be less dependent on σ2.

Table 2 lists the parameters estimated with MCMC simulation and REML. Also for this data set, the maximum log-likelihood value obtained with DREAM is quite close to its counterpart separately derived with REML. Fig. 4 plots the MCMC derived posterior mean variogram and associated 95% uncertainty ranges. The prediction intervals are quite tight at small separation distances, but increase sharply with larger separation distance. The semivariance ranges between 0.03 and 0.28 pH2 at a separation distance of 120 m, which is about 8 times higher than the uncertainty in the semivariance of the nugget. Note that the posterior mean variogram estimated with MCMC is significantly higher than the empirical variogram and its counterpart estimated with REML.

We performed kriging on a regular grid of 2 m × 2 m using the posterior distribution of the variogram parameters derived with MCMC simulation using DREAM. For each location in the grid, the mean kriging prediction (Eq. 5) and its associated variance (Eq. 6) were calculated from the last 2000 posterior samples generated with DREAM. Fig. 5 shows the outcome of this analysis, and plots the mean posterior prediction (Fig. 5a), associated posterior variance (Fig. 5b), and mean kriging variance derived from Eq. (6). The effect of variogram parameter uncertainty on the final prediction is immediately apparent. The posterior prediction variance due to parameter uncertainty is highly related to the predicted value. Although the posterior uncertainty of the variogram parameters is quite large, its effect on prediction is quite small. The standard deviation constitutes only 0.05–1.6% of the actual pH prediction, while its variance is only about 0.5% of the actual kriging variance.

Table 3 lists the sum of squared error (SSE) and the median of the standardized squared deviation SSD values for the 64 independent validation sites. The SSD criterion measures the normalized distance to the theoretical estimates:

\[
\text{SSD} = \frac{(\hat{z}(x) - \bar{z}(x))^2}{\sigma^2}
\]

where \(\hat{z}(x)\) (\(\bar{z}(x)\)) denotes the measured (predicted) value, and \(\sigma^2\) signifies the kriging variance. A median value close to 0.455 indicates kriging with a correct variogram and data that represent a perfect multivariate-normal process. If the median value is smaller than 0.455 then kriging overestimates the actual variance, possibly due to the presence of outliers that have inflated the variogram. A value of the median larger than 0.455 is representative for an underestimation of the variance (Lark, 2000).

The MCMC approach results in the lowest value of the SSE, but the difference with REML is quite small (less than 2%). We also compared our results to a standard kriging method, which fits an exponential model to the empirical variogram. This approach results in a slightly higher SSE value. Indeed, for this particular data set the MCMC method receives superior performance, but the differences between the different methods appear relatively minor. All methods produce relatively high values of SSD indicating the presence of outliers that cannot be predicted with the different (geostatistical) parameter estimation methods. The independent validation data has a slightly larger variance (\(\sigma^2 = 0.257\)) as compared to the prediction data (\(\sigma^2 = 0.210\)). Nevertheless, results from cross validation (of the prediction data) show a similar median SSD value of about 0.378 for REML and 0.372 for MCMC with DREAM.

3.3. SOC content at Edgeroi

The final case study reported herein, involves analysis of the SOC data set collected at Edgeroi. The SOC calibration data, expressed in kg m−2, are skewed, and we therefore used a square root transformation to ensure normality. Our preliminary analysis found the following covariates to be useful as predictors in the linear spatial model: Elevation, Multi-resolution Valley Bottom Flatness index (MvVBF, Gallant and Downing, 2003), slope gradient, topographic wetness index (TWI), Landsat Band 3/2, Landsat Band 3/7 and gamma radiometrics K (Malone et al., 2009). The choice of covariates reflects a combination of topographic variables, soil variable (gamma...
results of the methods are quite different, in particular for sill (used a different log-likelihood function). Yet, it is quite obvious that the estimates it remains dificult to compare, because each method has different variables are generally useful in digital soil mapping.

We assumed an exponential covariance model, and set $\nu = 0.5$ in the Matérn function. Fig. 6 shows marginal posterior distributions, and scatter plots of the exponential model parameters. The parameter $c_2$ is relatively well identified, follows a normal distribution, and is appears uncorrelated with $c_1$ and $r$. The two other parameters are relatively poorly defined, with posterior ranges that extend a large part of the prior ranges. In particular, $r$ cannot be constrained given the SOC data at hand. The inability to appropriately constrain $c_1$ and $r$ is in part due to their correlation. This correlation also explains why the uncertainty of the variogram intensifies with increasing separation distance.

Table 4 lists the posterior parameters of the variogram and linear model derived with MCMC simulation, REML and regression-kriging. The MCMC approach results in posterior parameter pdfs that exhibit considerable uncertainty. The optimized parameters of the three different methods are difficult to compare, because each method has used a different log-likelihood function. Yet, it is quite obvious that the results of the methods are quite different, in particular for sill ($c_0 + c_1$) of the variogram model. The MCMC estimates of this parameter are about twice higher than their counterparts separately derived with REML and regression kriging. Without a detailed assessment of the posterior uncertainty associated with the REML and regression kriging estimates it remains difficult to directly compare the parameter values. Fig. 7 plots histograms and pairwise scatter plots of the posterior parameters of the linear model. Most of the marginal posterior distributions exhibit significant uncertainty (intercept ranges between $-8$ and $4$), but are well described with a normal distribution. It is interesting to observe that the posterior coefficients of the covariates (parameters) exhibit considerable scatter and correlation. For instance, consider the strong correlation between the intercept, and parameters of elevation and TWI. This suggests that a more parsimonious model could have been used, a conclusion that is more dificult to draw with REML and regression kriging when only information about the maximum likelihood parameter values is available.

Fig. 8 displays the mean variogram of the posterior distribution derived with MCMC simulation and the associated 95% prediction uncertainty intervals. We also include the results of the regression-kriging approach. This method treats the trend and residuals separately. First, a linear model is fitted to the data using ordinary least-squares. After this, the variogram of the residuals of the linear model is calculated using the method of moments. Finally, the exponential function is fitted to the variogram of the residuals. The empirical variogram of the residuals does not show spatial correlation at distances less than 10 km, whereas both MCMC and REML identify a spatial correlation at this distance.

Fig. 8 shows the MCMC derived posterior mean SOC prediction of the top 10 cm of the soil. To provide further insights into the performance of DREAM, we include marginal histograms of the SOC prediction at three different spatial locations on the map. On the plain (in the west), where SOC is low, the prediction is quite certain with a relatively tight distribution ($3.2-3.6$ [kg m$^{-2}$]). However in the high elevation area at the east, the distribution of SOC values is quite wide ($5-17$ [kg m$^{-2}$]). It is interesting to observe that in some areas, the marginal distributions of SOC deviate considerably from a normal distribution, demonstrating the advantages of MCMC for spatial prediction and uncertainty quantification. Ordinary kriging and related methods typically rely on the assumption of Gaussianity of the prediction error.

Fig. 9 compares the posterior variance of the SOC prediction (top) with that of the kriging variance (bottom). The variance of the

<table>
<thead>
<tr>
<th>SSE</th>
<th>Median SSD</th>
</tr>
</thead>
<tbody>
<tr>
<td>MCMC — Matérn</td>
<td>3.02</td>
</tr>
<tr>
<td>REML — Matérn</td>
<td>3.07</td>
</tr>
<tr>
<td>MCMC — exponential</td>
<td>3.04</td>
</tr>
<tr>
<td>REML — exponential</td>
<td>3.06</td>
</tr>
<tr>
<td>Kriging — exponential</td>
<td>3.06</td>
</tr>
</tbody>
</table>

Table 3
Comparison between various parameter estimation techniques using the soil pH data set from Samford. The acronym SSE and SSD stand for sum of squared error, and standardized squared deviation, respectively.
Fig. 6. Distribution and relationship between parameters of the variogram for topsoil organic carbon content at Edgeroi.
prediction of the linear model and variogram caused by the posterior parameter uncertainty is quite small compared to the kriging variance. This is consistent with the findings in our study, and in part due to the variogram model used. High elevation areas in the east display the largest SOC prediction uncertainties. This is caused by a lack of samples in this part of the domain, and significant spatial variations in elevation and terrain attributes. The kriging variance closely mimics the patterns of the observations. The variance is relatively small in the vicinity of individual observations and increases with separation distance from the different measurement points (Fig. 10). This is consistent with the functional shape of the variogram, and the increasing uncertainty of the semivariance with larger separation lags.

We compared the performance of MCMC simulation, REML and the regression-kriging approach for the 100 different measurement sites not included in the calibration. Table 5 summarizes the results of this analysis. The MCMC method generates the most consistent spatial predictions, with \( \text{SSE} \) value that is substantially smaller than the respective counterparts found with REML and regression kriging. Yet, the differences with REML can be considered relatively minor. Also with this data set the median SSD value is substantially smaller than 0.455, indicating the presence of several outliers that cannot be predicted with any of the different fitting techniques. The SSD statistic might therefore not be a reliable measure to evaluate the prediction at true validation sites.

4. Discussion

To the best of our knowledge this is the first study that has quantified, using Bayesian statistics and MCMC simulation, the posterior uncertainty of soil variogram model parameters, and their effect on spatial predictions. Previous attempts to use MCMC in geostatistical analysis have been plagued by problems with a correct choice of the proposal distribution, the esoteric nature of the probability manipulations, computer automation, and premature convergence. The DREAM code is an adaptive MCMC method that automatically tunes the scale and orientation of the proposal distribution during sampling, and returns the posterior pdf of the parameters without human intervention. The only information that need to be specified by the user are the initial parameter ranges, the prior distribution (can be flat — noninformative prior) and log-likelihood function used to compare the model predictions and data. The posterior parameter distribution contains desirable information about parameter uncertainty, correlation, and thus how many parameters are warranted by the calibration data.
can be used to assess model predictive uncertainty. This simply requires running the posterior samples through the model, and computing the posterior mean and variance of the prediction.

The posterior distribution typically deviates considerably from a multi-normal distribution. Furthermore there appears to be a high correlation between the parameters, especially the partial sill $c_1$ and range $r$. Lark et al. (2006) demonstrated with simulations that when the variogram of the residuals of the regression model were estimated using a regression-kriging approach, a bias would occur at long lags. This study, however, shows that prediction uncertainty at large separation distances can be quite high because of the high correlation between $c_1$ and $r$. Nevertheless, the estimates by REML and method of moments usually fall within the 95% uncertainty bounds of the estimates derived with MCMC simulation. Classical geostatistical methods thus remain useful, and exhibit no apparent bias when used for spatial prediction.

Handcock and Stein (1993) suggested that fitting empirical variograms may lead to predictive distributions that differ markedly from their respective counterparts obtained by using a formal Bayesian approach. While MCMC methods can estimate any arbitrary pdf, our case studies have shown that the (spatial) prediction uncertainty due to the posterior parameter uncertainty is quite small compared to the kriging variance. This conclusion is in part caused by the variogram models used, and underlying assumption of Gaussian distributed error residuals in our likelihood function. Explicit consideration of model structural error, and spatial correlation of the residuals in the formulation of the likelihood function is likely to significantly increase parameter uncertainty. This is our experience in time series analysis when fitting hydrologic models to time series of discharge observations (Schoups and Vrugt, 2010). To further improve the Bayesian analysis considered herein, we need to develop novel spatial prediction models, and likelihood functions that properly recognize the role of model error (structural inadequacies in the spatial prediction method), and calibration data error.

Here we summarize the main advantages of MCMC:

1. The likelihood or REML method, is designed to only infer the maximum likelihood values of the parameters without recourse to estimating the underlying posterior parameter uncertainty. On the contrary, MCMC methods estimate the entire posterior pdf of the parameters. This includes the maximum likelihood values of the parameters.

2. This posterior distribution conveys important information about parameter uncertainty, and multi-dimensional parameter correlation, and hence which parameters are well-identified given the calibration data set, and which parameters cannot be inferred. Parameters whose marginal distribution occupies only a small part of the prior ranges are well identifiable. Marginal distributions that extend the entire prior defined bounds are indicative for parameters that cannot be well identified given the calibration data at hand.

Fig. 8. Estimated variogram for topsoil organic carbon content at Edgeroi. The circles represent the empirical variogram calculated using the method of moments and the regression-kriging method.

Fig. 9. Posterior mean of topsoil SOC predictions at Edgeroi using MCMC simulation with DREAM. To provide insights into the predictive distribution, we separately include histograms of the posterior prediction at three different spatial locations. The plotted values are square root transforms of the original SOC content in kg m$^{-2}$. 
3. The joint distribution also provides information on the correlation between the parameters. Two- and higher dimensional scatterplots between the different dimensions of the posterior distribution, reveal the presence of linear and nonlinear correlation among the parameters. This provides important insights into the uncertainty of the parameters and how many parameters are warranted by the calibration data.

4. The posterior distribution can be propagated through the model to get the prediction uncertainty at any defined interval, e.g. 99%, 95%, and 90%. This uncertainty envelope can then be compared against the data and visual inspection of this model—data mismatch can be used to explore structural inadequacies (also called model error) in the spatial model. Such analysis provides the necessary inspiration to improve our spatial prediction techniques.

5. MCMC is computationally intensive; however the REML approach can also be time consuming when prior information is vague or not available. Perhaps more important, REML is prone to getting stuck in a local minima. Repeated trials with different initial parameter values are needed to inspire confidence in the final optimized variogram. MCMC simulation with DREAM, on the contrary, consistently converges to the same approximate posterior distribution, irrespective of the initial starting points of the N chains. We therefore posit that DREAM is more efficient than classical geostatistical methods and REML.

6. The DREAM algorithm is especially designed to work with any likelihood function and simulation model, and can successfully solve high-dimensional inversion (posterior exploration) problems. Thus, it can be used for estimating parameters in a linear model of coregionalization (Lark and Papritz, 2003), and complex non-stationary models (Haskard et al., 2010). Moreover, Schoups and Vrugt (2010) recently presented a generalized likelihood function to deal with residual errors that are correlated, heteroskedastic, and non-Gaussian with varying degrees of kurtosis and skewness. Nonlinear models can also easily be incorporated. This will be difficult to implement in other likelihood approaches, such as REML.

For operational purposes, e.g. producing digital soil maps over large areas, current state-of-the-art MCMC approaches are still inefficient, and standard kriging and regression-kriging approach need to be used. Yet, recent advances in distributed computing using multi-try-DREAM sampling significantly increase the efficiency of MCMC simulation for high-dimensional posterior inference problems (Laloy and Vrugt, submitted for publication).

5. Conclusions

1. The DREAM algorithm, which automatically tunes the scale and orientation of the proposal distribution en route to the posterior target distribution, facilitates an easy implementation of MCMC simulation for geostatistical parameter inference. Based on
information about the parameter ranges, initial distribution, and log-likelihood function, DREAM returns the posterior pdf of the parameters.

2. The posterior parameter distribution derived with MCMC simulation can be used to summarize variogram and prediction uncertainty. Variogram uncertainty increases with separation distance, and is quite significant at large lags.

3. The variogram estimates by the conventional method of moments usually fall within the 95% uncertainty bounds derived with MCMC simulation. There thus remains significant scope for these original methods.

4. Posterior parameter uncertainty constitutes only a minor part of prediction uncertainty, which is dominated by the kriging variance. This conclusion is in part due to the variogram model and likelihood function used for spatial analysis. Parameter uncertainty is likely to increase if model error is explicitly considered.

5. Whereas REML is prone to getting stuck in a local basin of attraction, and thus requires repeated parameter estimation trials with different starting points, a single run with DREAM is sufficient to find the actual target distribution. MCMC simulation with DREAM therefore speeds up the efficiency of parameter estimation.

Acknowledgments

The DREAM software in Matlab can be obtained from the second author (jasper@uci.edu) upon request. The R code for DREAM is under development and available at http://dream.r-forge.r-project.org/. The data used in this study is available at http://www.pedometrics.org. Budiman Minasny acknowledges the QEII fellowship received from development and available athttp://dream.r-forge.r-project.org/. The Acknowledgments

References


