

1. (a) False. The three closest neighbors to  $(0.1, 0.3)$  are all of class 2.  
 (b) False. The semivariogram is defined as  $\gamma(\mathbf{s}_1, \mathbf{s}_2) = 0.5\mathbf{V}(X(\mathbf{s}_1) - X(\mathbf{s}_2))$ .  
 (c) False.  
 (d) True.  
 (e) True.

2. (a) If we let  $N(A)$  denote the number of points in the region  $A$ , with area  $|A|$ , the probability is

$$\mathbf{P}(N(A) = k) = e^{-\lambda|A|} \frac{(\lambda|A|)^k}{k!}.$$

- (b) Let  $\lambda$  be the intensity of the point process and let  $B_r(x)$  denote a ball of radius  $r$  centered at a point  $x$  in the point pattern  $X$ . The  $K$  function is defined as

$$K(r) = \frac{1}{\lambda} \mathbf{E}(N(B_r(x)) - 1 | x \in X).$$

- (c) Since the  $K$ -function counts the number of additional points in a ball with radius  $r$  around a location in the point pattern, a reasonable estimate it to take the average number of points in the balls  $B_r(x)$  centered in each location  $x \in X$ . To get an unbiased estimator, we should take into account that there may be other locations outside the observation window that we have not observed. Therefore, an estimator is

$$\hat{K}(r) = \frac{1}{\hat{\lambda}^2 |D_r|} \sum_{x \in D_r \cap X} \sum_{y \in X} \mathbf{1}(\|x - y\| \leq r),$$

where  $D_r$  is the set of locations which are at least a distance  $r$  away from the boundary of  $D$ ,  $N_r$ , and  $\hat{\lambda} = |X|/|D|$  is an estimate of the intensity of the point process.

- (d) Since the estimated  $K$ -function is above the  $K$ -function for the homogeneous Poisson process, the model does not seem to fit the data, and we should instead use a clustering process.

3. (a) We can use image filtering with a vertical edge filter: We obtain a filtered image by computing the convolution between the image and a filter kernel  $w$ . For the vertical edge filter we have

$$\begin{pmatrix} w_{-1,-1} & w_{-1,0} & w_{-1,1} \\ w_{0,-1} & w_{0,0} & w_{0,1} \\ w_{1,-1} & w_{1,0} & w_{1,1} \end{pmatrix} = \frac{1}{6} \begin{pmatrix} 1 & 0 & -1 \\ 1 & 0 & -1 \\ 1 & 0 & -1 \end{pmatrix},$$

and the convolution is

$$\hat{x}_{i,j} = \sum_{k=-1}^1 \sum_{l=-1}^1 w_{k,l} x_{i-k,j-l}.$$

- (b) If we let  $w_v$  denote the vertical edge filter above, we can also define a horizontal edge filter

$$w_h = \frac{1}{6} \begin{pmatrix} -1 & -1 & -1 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix}.$$

Let  $\hat{v}$  and  $\hat{h}$  denote the image  $x$  filtered with the vertical and horizontal filter, respectively. The Prewitt filtered image is obtained as

$$\hat{x}_{i,j} = \sqrt{\hat{v}_{i,j}^2 + \hat{h}_{i,j}^2}.$$

This filter is useful if we want to detect general edges in the image, and not only vertical edges.

(c) The image moment of order  $(p, q)$  is defined as

$$m_{p,q} = \sum_{i,j} i^p j^q x_{i,j}.$$

The corresponding central moment is

$$\mu_{p,q} = \sum_{i,j} (i - \bar{i})^p (j - \bar{j})^q x_{i,j},$$

where  $\bar{i} = m_{1,0}/m_{0,0}$  and  $\bar{j} = m_{0,1}/m_{0,0}$ .

4. (a) The semivariogram is  $\gamma(h) = r(0) - r(h) = 1 - e^{-h}$ .  
(b) To compute the kriging predictor, we first construct the covariance matrix of the observations,

$$\Sigma = \begin{pmatrix} r(0) & r(\|s_1 - s_2\|) \\ r(\|s_2 - s_1\|) & r(0) \end{pmatrix} = \begin{pmatrix} 1 & e^{-1} \\ e^{-1} & 1 \end{pmatrix},$$

as well as the vector

$$\mathbf{c} = (r(\|s_0 - s_1\|), r(\|s_0 - s_2\|)) = (r(1), r(\sqrt{2})) = (e^{-1}, e^{-\sqrt{2}}).$$

The kriging predictor is now given by

$$\begin{aligned} \hat{X}(s_0) &= \mathbf{c}\Sigma^{-1}\mathbf{y} = (e^{-1}, e^{-\sqrt{2}}) \begin{pmatrix} 1 & e^{-1} \\ e^{-1} & 1 \end{pmatrix}^{-1} \begin{pmatrix} 0.5 \\ 1 \end{pmatrix} \\ &= (e^{-1}, e^{-\sqrt{2}}) \frac{1}{1 - e^{-2}} \begin{pmatrix} 1 & -e^{-1} \\ -e^{-1} & 1 \end{pmatrix} \begin{pmatrix} 0.5 \\ 1 \end{pmatrix} \\ &= (e^{-1}, e^{-\sqrt{2}}) \frac{1}{1 - e^{-2}} \begin{pmatrix} 0.5 - e^{-1} \\ 1 - 0.5e^{-1} \end{pmatrix} \\ &= \frac{0.5e^{-1} - e^{-2} + e^{-\sqrt{2}} - 0.5e^{-(1+\sqrt{2})}}{1 - e^{-2}} \approx 0.2857. \end{aligned}$$

(c) The variance is given by

$$\begin{aligned} \sigma^2 &= r(0) - \mathbf{c}\Sigma^{-1}\mathbf{c}^T \\ &= 1 - (e^{-1}, e^{-\sqrt{2}}) \frac{1}{1 - e^{-2}} \begin{pmatrix} 1 & -e^{-1} \\ -e^{-1} & 1 \end{pmatrix} \begin{pmatrix} e^{-1} \\ e^{-\sqrt{2}} \end{pmatrix} \\ &= 1 - (e^{-1}, e^{-\sqrt{2}}) \frac{1}{1 - e^{-2}} \begin{pmatrix} e^{-1} - e^{-(1+\sqrt{2})} \\ -e^{-2} + e^{-\sqrt{2}} \end{pmatrix} \\ &= 1 - \frac{e^{-2} - e^{-(2+\sqrt{2})} - e^{-(2+\sqrt{2})} + e^{-2\sqrt{2}}}{1 - e^{-2}} \\ &\approx 1 - 0.1488 = 0.8522. \end{aligned}$$