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KRIGING TOOLKIT FOR PYTHON

The code supports 2D and 3D ordinary and universal kriging. Standard variogram models (linear, power, spherical, gaussian, exponential) are built in, but custom variogram models can also be used. The 2D universal kriging code currently supports regional-linear, point-logarithmic, and external drift terms, while the 3D universal kriging code supports a regional-linear drift term in all three spatial dimensions. Both universal kriging classes also support generic ‘specified’ and ‘functional’ drift capabilities. With the ‘specified’ drift capability, the user may manually specify the values of the drift(s) at each data point and all grid points. With the ‘functional’ drift capability, the user may provide callable function(s) of the spatial coordinates that define the drift(s). The package includes a module that contains functions that should be useful in working with ASCII grid files (*.asc).

See the documentation at http://pykrige.readthedocs.io/ for more details.

1.1 Installation

PyKrige requires Python 2.7 or 3.5+ as well as numpy, scipy and matplotlib. It can be installed from PyPi with,

```
pip install pykrige
```

cikit-learn is an optional dependency needed for parameter tuning and regression kriging.

If you use conda, PyKrige can be installed from the conda-forge channel with,

```
conda install -c conda-forge pykrige
```

1.2 Ordinary Kriging Example

First we will create a 2D dataset together with the associated x, y grids,

```
import numpy as np
import pykrige.kriging_tools as kt
```
from pykrige.ok import OrdinaryKriging

data = np.array([[0.3, 1.2, 0.47],
                 [1.9, 0.6, 0.56],
                 [1.1, 3.2, 0.74],
                 [3.3, 4.4, 1.47],
                 [4.7, 3.8, 1.74]])

gridx = np.arange(0.0, 5.5, 0.5)
gridy = np.arange(0.0, 5.5, 0.5)

# Create the ordinary kriging object. Required inputs are the X-coordinates of
# the data points, the Y-coordinates of the data points, and the Z-values of the
# data points. If no variogram model is specified, defaults to a linear variogram
# model. If no variogram model parameters are specified, then the code automatically
# calculates the parameters by fitting the variogram model to the binned
# experimental semivariogram. The verbose kwarg controls code talk-back, and
# the enable_plotting kwarg controls the display of the semivariogram.
OK = OrdinaryKriging(data[:, 0], data[:, 1], data[:, 2], variogram_model='linear',
                     verbose=False, enable_plotting=False)

# Creates the kriged grid and the variance grid. Allows for kriging on a rectangular
# grid of points, on a masked rectangular grid of points, or with arbitrary points.
# (See OrdinaryKriging.__doc__ for more information.)
z, ss = OK.execute('grid', gridx, gridy)

# Writes the kriged grid to an ASCII grid file.
kt.write_asc_grid(gridx, gridy, z, filename="output.asc")

1.3 Universal Kriging Example

from pykrige.uk import UniversalKriging

import numpy as np

data = np.array([[0.3, 1.2, 0.47],
                 [1.9, 0.6, 0.56],
                 [1.1, 3.2, 0.74],
                 [3.3, 4.4, 1.47],
                 [4.7, 3.8, 1.74]])

gridx = np.arange(0.0, 5.5, 0.5)
gridy = np.arange(0.0, 5.5, 0.5)

# Create the ordinary kriging object. Required inputs are the X-coordinates of
# the data points, the Y-coordinates of the data points, and the Z-values of the
# data points. Variogram is handled as in the ordinary kriging case.
# drift_terms is a list of the drift terms to include; currently supported terms
# are 'regional_linear', 'point_log', and 'external_Z'. Refer to
# UniversalKriging.__doc__ for more information.
UK = UniversalKriging(data[:, 0], data[:, 1], data[:, 2], variogram_model='linear',
                      drift_terms=['regional_linear'])

# Creates the kriged grid and the variance grid. Allows for kriging on a rectangular
# grid of points, on a masked rectangular grid of points, or with arbitrary points.
1.4 Three-Dimensional Kriging Example

```python
from pykrige.ok3d import OrdinaryKriging3D
from pykrige.uk3d import UniversalKriging3D
import numpy as np

data = np.array([[0.1, 0.1, 0.3, 0.9],
                 [0.2, 0.1, 0.4, 0.8],
                 [0.1, 0.3, 0.1, 0.9],
                 [0.5, 0.4, 0.4, 0.5],
                 [0.3, 0.3, 0.2, 0.7]])

gridx = np.arange(0.0, 0.6, 0.05)
gridy = np.arange(0.0, 0.6, 0.01)
gridz = np.arange(0.0, 0.6, 0.1)

# Create the 3D ordinary kriging object and solves for the three-dimension kriged volume and variance. Refer to OrdinaryKriging3D.__doc__ for more information.
ok3d = OrdinaryKriging3D(data[:, 0], data[:, 1], data[:, 2], data[:, 3],
                          variogram_model='linear')
k3d, ss3d = ok3d.execute('grid', gridx, gridy, gridz)

# Create the 3D universal kriging object and solves for the three-dimension kriged volume and variance. Refer to UniversalKriging3D.__doc__ for more information.
uk3d = UniversalKriging3D(data[:, 0], data[:, 1], data[:, 2], data[:, 3],
                           variogram_model='linear', drift_terms=['regional_linear'])
k3d, ss3d = uk3d.execute('grid', gridx, gridy, gridz)

# To use the generic 'specified' drift term, the user must provide the drift values at each data point and at every grid point. The following example is equivalent to using a linear drift in all three spatial dimensions. Refer to UniversalKriging3D.__doc__ for more information.
zg, yg, xg = np.meshgrid(gridz, gridy, gridx, indexing='ij')
uk3d = UniversalKriging3D(data[:, 0], data[:, 1], data[:, 2], data[:, 3],
                           variogram_model='linear', drift_terms=['specified'],
                           specified_drift=[data[:, 0], data[:, 1], data[:, 2]])
k3d, ss3d = uk3d.execute('grid', gridx, gridy, gridz, specified_drift_arrays=[xg, yg, zg])

# To use the generic 'functional' drift term, the user must provide a callable function that takes only the spatial dimensions as arguments. The following example is equivalent to using a linear drift only in the x-direction. Refer to UniversalKriging3D.__doc__ for more information.
func = lambda x, y, z: x
uk3d = UniversalKriging3D(data[:, 0], data[:, 1], data[:, 2], data[:, 3],
                           variogram_model='linear', drift_terms=['functional'],
                           functional_drift=[func])
```

(continues on next page)
k3d, ss3d = uk3d.execute('grid', gridx, gridy, gridz)

# Note that the use of the 'specified' and 'functional' generic drift capabilities is
# essentially identical in the two-dimensional universal kriging class (except for a
# difference in the number of spatial coordinates for the passed drift functions).
# See UniversalKriging.__doc__ for more information.

1.5 Kriging Parameters Tuning

A scikit-learn compatible API for parameter tuning by cross-validation is exposed in
sklearn.model_selection.GridSearchCV. See the Krige CV example for a more practical illustration.

1.6 Regression Kriging

Regression kriging can be performed with pykrige.rk.RegressionKriging. This class takes as parameters a scikit-
learn regression model, and details of either either the OrdinaryKriging or the UniversalKriging class, and
performs a correction steps on the ML regression prediction.

A demonstration of the regression kriging is provided in the corresponding example.

1.7 License

PyKrige uses the BSD 3-Clause License.
PyKrige internally supports the six variogram models listed below. Additionally, the code supports user-defined variogram models via the ‘custom’ variogram model keyword argument.

- **Gaussian Model**
  \[ p \cdot \left(1 - e^{-\frac{d^2}{2r^2}}\right) + n \]

- **Exponential Model**
  \[ p \cdot \left(1 - e^{-\frac{d}{r}}\right) + n \]

- **Spherical Model**
  \[ \begin{cases} p \cdot \left(\frac{3d}{2r} - \frac{d^3}{2r^3}\right) + n & d \leq r \\ p + n & d > r \end{cases} \]

- **Linear Model**
  \[ s \cdot d + n \]

Where \( s \) is the slope and \( n \) is the nugget.

- **Power Model**
  \[ s \cdot d^e + n \]

Where \( s \) is the scaling factor, \( e \) is the exponent (between 0 and 2), and \( n \) is the nugget term.

- **Hole-Effect Model**
  \[ p \cdot \left(1 - \left(1 - \frac{d}{r/3}\right)e^{-\frac{d}{r/3}}\right) + n \]

Variables are defined as:

- \( d \) = distance values at which to calculate the variogram
- \( p \) = partial sill (psill = sill - nugget)
- \( r \) = range
\( n = \text{nugget} \)

\( s = \text{scaling factor or slope} \)

\( e = \text{exponent for power model} \)

For stationary variogram models (gaussian, exponential, spherical, and hole-effect models), the partial sill is defined as the difference between the full sill and the nugget term. The sill represents the asymptotic maximum spatial variance at longest lags (distances). The range represents the distance at which the spatial variance has reached \( \sim 95\% \) of the sill variance. The nugget effectively takes up ‘noise’ in measurements. It represents the random deviations from an overall smooth spatial data trend. (The name nugget is an allusion to kriging’s mathematical origin in gold exploration; the nugget effect is intended to take into account the possibility that when sampling you randomly hit a pocket gold that is anomalously richer than the surrounding area.)

For nonstationary models (linear and power models, with unbounded spatial variances), the nugget has the same meaning. The exponent for the power-law model should be between 0 and 2 [1].

A few important notes:

The PyKrige user interface by default takes the full sill. This default behavior can be changed with a keyword flag, so that the user can supply the partial sill instead. The code internally uses the partial sill (\( \text{psill} = \text{sill} - \text{nugget} \)) rather than the full sill, as it’s safer to perform automatic variogram estimation using the partial sill.

The exact definitions of the variogram models here may differ from those used elsewhere. Keep that in mind when switching from another kriging code over to PyKrige.

According to [1], the hole-effect variogram model is only correct for the 1D case. It’s implemented here for completeness and should be used cautiously.

2.1 References
3.1 Krigging algorithms

- **pykrige.ok.OrdinaryKriging**
  - Convenience class for easy access to 2D Ordinary Kriging.

- **pykrige.uk.UniversalKriging**
  - Provides greater control over 2D kriging by utilizing drift terms.

- **pykrige.ok3d.OrdinaryKriging3D**
  - Three-dimensional ordinary kriging

- **pykrige.uk3d.UniversalKriging3D**
  - Three-dimensional universal kriging

- **pykrige.rk.RegressionKriging**
  - Implementation of Regression-Kriging as described here: https://en.wikipedia.org/wiki/Regression-Kriging

### 3.1.1 pykrige.ok.OrdinaryKriging

**class pykrige.ok.OrdinaryKriging**

```
(x, y, z[, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling=1.0, anisotropy_angle=0.0, verbose=False, enable_plotting=False, enable_statistics=False, coordinates_type='euclidean'])
```

Convenience class for easy access to 2D Ordinary Kriging.

**Parameters**
- `x (array_like)` – X-coordinates of data points.
- `y (array_like)` – Y-coordinates of data points.
- `z (array-like)` – Values at data points.
• \texttt{variogram\_model} (\texttt{str, optional}) – Specifies which variogram model to use; may be one of the following: linear, power, gaussian, spherical, exponential, hole-effect. Default is linear variogram model. To utilize a custom variogram model, specify ‘custom’; you must also provide \texttt{variogram\_parameters} and \texttt{variogram\_function}. Note that the hole-effect model is only technically correct for one-dimensional problems.

• \texttt{variogram\_parameters} (\texttt{list or dict, optional}) – Parameters that define the specified variogram model. If not provided, parameters will be automatically calculated using a “soft” L1 norm minimization scheme. For variogram model parameters provided in a dict, the required dict keys vary according to the specified variogram model:

<table>
<thead>
<tr>
<th>Variogram Model</th>
<th>Dict Keys</th>
</tr>
</thead>
<tbody>
<tr>
<td>linear</td>
<td>{'slope': slope, 'nugget': nugget}</td>
</tr>
<tr>
<td>power</td>
<td>{'scale': scale, 'exponent': exponent, 'nugget': nugget}</td>
</tr>
<tr>
<td>gaussian</td>
<td>{'sill': s, 'range': r, 'nugget': n}</td>
</tr>
<tr>
<td>spherical</td>
<td>{'sill': s, 'range': r, 'nugget': n}</td>
</tr>
<tr>
<td>exponential</td>
<td>{'sill': s, 'range': r, 'nugget': n}</td>
</tr>
<tr>
<td>hole-effect</td>
<td>{'sill': s, 'range': r, 'nugget': n}</td>
</tr>
</tbody>
</table>

Note that either the full sill or the partial sill (psill = sill - nugget) can be specified in the dict. For variogram model parameters provided in a list, the entries must be as follows:

<table>
<thead>
<tr>
<th>Variogram Model</th>
<th>List Format</th>
</tr>
</thead>
<tbody>
<tr>
<td>linear</td>
<td>[slope, nugget]</td>
</tr>
<tr>
<td>power</td>
<td>[scale, exponent, nugget]</td>
</tr>
<tr>
<td>gaussian</td>
<td>[sill, range, nugget]</td>
</tr>
<tr>
<td>spherical</td>
<td>[sill, range, nugget]</td>
</tr>
<tr>
<td>exponential</td>
<td>[sill, range, nugget]</td>
</tr>
<tr>
<td>hole-effect</td>
<td>[sill, range, nugget]</td>
</tr>
</tbody>
</table>

Note that the full sill (NOT the partial sill) must be specified in the list format. For a custom variogram model, the parameters are required, as custom variogram models will not automatically be fit to the data. Furthermore, the parameters must be specified in list format, in the order in which they are used in the callable function (see \texttt{variogram\_function} for more information). The code does not check that the provided list contains the appropriate number of parameters for the custom variogram model, so an incorrect parameter list in such a case will probably trigger an esoteric exception somewhere deep in the code. NOTE that, while the list format expects the full sill, the code itself works internally with the partial sill.

• \texttt{variogram\_function} (\texttt{callable, optional}) – A callable function that must be provided if \texttt{variogram\_model} is specified as ‘custom’. The function must take only two arguments: first, a list of parameters for the variogram model; second, the distances at which to calculate the variogram model. The list provided in \texttt{variogram\_parameters} will be passed to the function as the first argument.

• \texttt{nlags} (\texttt{int, optional}) – Number of averaging bins for the semivariogram. Default is 6.

• \texttt{weight} (\texttt{bool, optional}) – Flag that specifies if semivariance at smaller lags should be weighted more heavily when automatically calculating variogram model. The routine is currently hard-coded such that the weights are calculated from a logistic function, so weights at small lags are ~1 and weights at the longest lags are ~0; the center of the logistic
weighting is hard-coded to be at 70% of the distance from the shortest lag to the largest lag. Setting this parameter to True indicates that weights will be applied. Default is False. (Kitanidis suggests that the values at smaller lags are more important in fitting a variogram model, so the option is provided to enable such weighting.)

• **anisotropy_scaling** *(float, optional)* – Scalar stretching value to take into account anisotropy. Default is 1 (effectively no stretching). Scaling is applied in the y-direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle, if anisotropy_angle is not 0). This parameter has no effect if coordinate_types is set to ‘geographic’.

• **anisotropy_angle** *(float, optional)* – CCW angle (in degrees) by which to rotate coordinate system in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. This parameter has no effect if coordinate_types is set to ‘geographic’.

• **verbose** *(bool, optional)* – Enables program text output to monitor kriging process. Default is False (off).

• **enable_plotting** *(bool, optional)* – Enables plotting to display variogram. Default is False (off).

• **enable_statistics** *(bool, optional)* – Default is False

• **coordinates_type** *(str, optional)* – One of ‘euclidean’ or ‘geographic’. Determines if the x and y coordinates are interpreted as on a plane (‘euclidean’) or as coordinates on a sphere (‘geographic’). In case of geographic coordinates, x is interpreted as longitude and y as latitude coordinates, both given in degree. Longitudes are expected in [0, 360] and latitudes in [-90, 90]. Default is ‘euclidean’.

References

__init__*(x, y, z, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling=1.0, anisotropy_angle=0.0, verbose=False, enable_plotting=False, enable_statistics=False, coordinates_type='euclidean')*

Initialize self. See help(type(self)) for accurate signature.

Methods

__init__(x, y, z[, variogram_model, ...]) Initialize self.
display_variogram_model() Displays variogram model with the actual binned data.
execute(style, xpoints, ypoints[, mask, ...]) Calculates a kriged grid and the associated variance.
get_epsilon_residuals() Returns the epsilon residuals for the variogram fit.
get_statistics() Returns the Q1, Q2, and cR statistics for the variogram fit.
get_variogram_points() Returns both the lags and the variogram function evaluated at each of them.
plot_epsilon_residuals() Plots the epsilon residuals for the variogram fit.
print_statistics() Prints out the Q1, Q2, and cR statistics for the variogram fit.
switch_plotting() Allows user to switch plot display on/off.

Continued on next page
Table 2 – continued from previous page

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>switch_verbose()</code></td>
<td>Allows user to switch code talk-back on/off.</td>
</tr>
<tr>
<td><code>update_variogram_model()</code></td>
<td>Allows user to update variogram type and/or vari-</td>
</tr>
<tr>
<td></td>
<td>ogram model parameters.</td>
</tr>
</tbody>
</table>

**Attributes**

- `eps`
- `variogram_dict`

**display_variogram_model()**

Displays variogram model with the actual binned data.

**execute**(style, xpoints, ypoints, mask=None, backend='vectorized', n_closest_points=None)

Calculates a kriged grid and the associated variance.

This is now the method that performs the main kriging calculation. Note that currently measurements (i.e., z values) are considered ‘exact’. This means that, when a specified coordinate for interpolation is exactly the same as one of the data points, the variogram evaluated at the point is forced to be zero. Also, the diagonal of the kriging matrix is also always forced to be zero. In forcing the variogram evaluated at data points to be zero, we are effectively saying that there is no variance at that point (no uncertainty, so the value is ‘exact’).

In the future, the code may include an extra ‘exact_values’ boolean flag that can be adjusted to specify whether to treat the measurements as ‘exact’. Setting the flag to false would indicate that the variogram should not be forced to be zero at zero distance (i.e., when evaluated at data points). Instead, the uncertainty in the point will be equal to the nugget. This would mean that the diagonal of the kriging matrix would be set to the nugget instead of to zero.

**Parameters**

- **style**(str) – Specifies how to treat input kriging points. Specifying ‘grid’ treats xpoints and ypoints as two arrays of x and y coordinates that define a rectangular grid. Specifying ‘points’ treats xpoints and ypoints as two arrays that provide coordinate pairs at which to solve the kriging system. Specifying ‘masked’ treats xpoints and ypoints as two arrays of x and y coordinates that define a rectangular grid and uses mask to only evaluate specific points in the grid.

- **xpoints**(array_like, shape (N,) or (N, 1)) – If style is specific as ‘grid’ or ‘masked’, x-coordinates of MxN grid. If style is specified as ‘points’, x-coordinates of specific points at which to solve kriging system.

- **ypoints**(array_like, shape (M,) or (M, 1)) – If style is specified as ‘grid’ or ‘masked’, y-coordinates of MxN grid. If style is specified as ‘points’, y-coordinates of specific points at which to solve kriging system. Note that in this case, xpoints and ypoints must have the same dimensions (i.e., M = N).

- **mask**(bool, array_like, shape (M, N), optional) – Specifies the points in the rectangular grid defined by xpoints and ypoints that are to be excluded in the kriging calculations. Must be provided if style is specified as ‘masked’. False indicates that the point should not be masked, so the kriging system will be solved at the point. True indicates that the point should be masked, so the kriging system should will not be solved at the point.

- **backend**(str, optional) – Specifies which approach to use in kriging. Specifying ‘vectorized’ will solve the entire kriging problem at once in a vectorized operation. This approach is faster but also can consume a significant amount of memory for large grids.
and/or large datasets. Specifying ‘loop’ will loop through each point at which the kriging system is to be solved. This approach is slower but also less memory-intensive. Specifying ‘C’ will utilize a loop in Cython. Default is ‘vectorized’.

- **n_closest_points (int, optional)** – For kriging with a moving window, specifies the number of nearby points to use in the calculation. This can speed up the calculation for large datasets, but should be used with caution. As Kitanidis notes, kriging with a moving window can produce unexpected oddities if the variogram model is not carefully chosen.

**Returns**

- **zvalues (ndarray, shape (M, N) or (N, 1))** – Z-values of specified grid or at the specified set of points. If style was specified as ‘masked’, zvalues will be a numpy masked array.

- **sigmasq (ndarray, shape (M, N) or (N, 1))** – Variance at specified grid points or at the specified set of points. If style was specified as ‘masked’, sigmasq will be a numpy masked array.

**get_epsilon_residuals**

Returns the epsilon residuals for the variogram fit.

**get_statistics**

Returns the Q1, Q2, and cR statistics for the variogram fit (in that order). No arguments.

**get_variogram_points**

Returns both the lags and the variogram function evaluated at each of them.

The evaluation of the variogram function and the lags are produced internally. This method is convenient when the user wants to access to the lags and the resulting variogram (according to the model provided) for further analysis.

**Returns**

- **lags (array)** - the lags at which the variogram was evaluated
- **variogram (array)** - the variogram function evaluated at the lags

**Return type**

(tuple) tuple containing

- **plot_epsilon_residuals**

Plots the epsilon residuals for the variogram fit.

**print_statistics**

Prints out the Q1, Q2, and cR statistics for the variogram fit. NOTE that ideally Q1 is close to zero, Q2 is close to 1, and cR is as small as possible.

**switch_plotting**

Allows user to switch plot display on/off. Takes no arguments.

**switch_verbose**

Allows user to switch code talk-back on/off. Takes no arguments.

**update_variogram_model**

Updates variogram type and/or variogram model parameters.

**Parameters**

- **(string) (variogram_model)** – above. May also be ‘custom’, in which case variogram_parameters and variogram_function must be specified.

- **(list or dict, optional) (variogram_parameters)** – variogram model parameters, as explained above. If not provided, a best fit model will be calculated as described above.
• (callable, optional) (variogram_function) – be provided if variogram_model is specified as 'custom'. See above for more information.

• (int, optional) (nlags) – Default is 6.

• (boolean, optional) (weight) – smaller lags should be weighted more heavily when automatically calculating the variogram model. See above for more information. True indicates that weights will be applied. Default is False.

• (float, optional) (anisotropy_angle) – take into account anisotropy. Default is 1 (effectively no stretching). Scaling is applied in the y-direction.

• (float, optional) – which to rotate coordinate system in order to take into account anisotropy. Default is 0 (no rotation).

3.1.2 pykrige.uk.UniversalKriging

```python
class pykrige.uk.UniversalKriging(x, y, z, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling=1.0, anisotropy_angle=0.0, drift_terms=None, point_drift=None, external_drift=None, external_drift_x=None, external_drift_y=None, specified_drift=None, functional_drift=None, verbose=False, enable_plotting=False)
```

Provides greater control over 2D kriging by utilizing drift terms.

**Parameters**

• `x (array_like)` – X-coordinates of data points.

• `y (array_like)` – Y-coordinates of data points.

• `z (array_like)` – Values at data points.

• `variogram_model (str, optional)` – Specified which variogram model to use; may be one of the following: linear, power, gaussian, spherical, exponential, hole-effect. Default is linear variogram model. To utilize a custom variogram model, specify 'custom'; you must also provide variogram_parameters and variogram_function. Note that the hole-effect model is only technically correct for one-dimensional problems.

• `variogram_parameters (list or dict, optional)` – Parameters that define the specified variogram model. If not provided, parameters will be automatically calculated using a “soft” L1 norm minimization scheme. For variogram model parameters provided in a dict, the required dict keys vary according to the specified variogram model:

```python
linear = {'slope': slope, 'nugget': nugget}
power = {'scale': scale, 'exponent': exponent, 'nugget': nugget}

gaussian = {'sill': s, 'range': r, 'nugget': n}

spherical = {'sill': s, 'range': r, 'nugget': n}

exponential = {'sill': s, 'range': r, 'nugget': n}

hole-effect = {'sill': s, 'range': r, 'nugget': n}
```

(continues on next page)
Note that either the full sill or the partial sill (psill = sill - nugget) can be specified in the
dict. For variogram model parameters provided in a list, the entries must be as follows:

```python
linear - [slope, nugget]
power - [scale, exponent, nugget]
gaussian - [sill, range, nugget]
spherical - [sill, range, nugget]
exponential - [sill, range, nugget]
hole-effect - [sill, range, nugget]
```

Note that the full sill (NOT the partial sill) must be specified in the list format. For a
custom variogram model, the parameters are required, as custom variogram models will not
automatically be fit to the data. Furthermore, the parameters must be specified in list format,
in the order in which they are used in the callable function (see variogram_function for more
information). The code does not check that the provided list contains the appropriate number
of parameters for the custom variogram model, so an incorrect parameter list in such a case
will probably trigger an esoteric exception someplace deep in the code. NOTE that, while
the list format expects the full sill, the code itself works internally with the partial sill.

- **variogram_function** *(callable, optional)* – A callable function that must be
  provided if variogram_model is specified as ‘custom’. The function must take only two
  arguments: first, a list of parameters for the variogram model; second, the distances at
  which to calculate the variogram model. The list provided in variogram_parameters will be
  passed to the function as the first argument.

- **nlags** *(int, optional)* – Number of averaging bins for the semivariogram. Default is
  6.

- **weight** *(bool, optional)* – Flag that specifies if semivariance at smaller lags should
  be weighted more heavily when automatically calculating variogram model. The routine
  is currently hard-coded such that the weights are calculated from a logistic function, so
  weights at small lags are −1 and weights at the longest lags are −0; the center of the logistic
  weighting is hard-coded to be at 70% of the distance from the shortest lag to the largest
  lag. Setting this parameter to True indicates that weights will be applied. Default is False.
  (Kitanidis suggests that the values at smaller lags are more important in fitting a variogram
  model, so the option is provided to enable such weighting.)

- **anisotropy_scaling** *(float, optional)* – Scalar stretching value to take into
  account anisotropy. Default is 1 (effectively no stretching). Scaling is applied in the
  y-direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle, if
  anisotropy_angle is not 0).

- **anisotropy_angle** *(float, optional)* – CCW angle (in degrees) by which to
  rotate coordinate system in order to take into account anisotropy. Default is 0 (no rotation).
  Note that the coordinate system is rotated.

- **drift_terms** *(list of strings, optional)* – List of drift terms to include in
  universal kriging. Supported drift terms are currently ‘regional_linear’, ‘point_log’, ‘exter-

- **point_drift** *(array_like, optional)* – Array-like object that contains the coor-
  dinates and strengths of the point-logarithmic drift terms. Array shape must be (N, 3), where
  N is the number of point drift terms. First column (index 0) must contain x-coordinates, sec-
  ond column (index 1) must contain y-coordinates, and third column (index 2) must contain
the strengths of each point term. Strengths are relative, so only the relation of the values to each other matters. Note that the code will appropriately deal with point-logarithmic terms that are at the same coordinates as an evaluation point or data point, but Python will still kick out a warning message that an ln(0) has been encountered. If the problem involves anisotropy, the well coordinates will be adjusted and the drift values will be calculated in the adjusted data frame.

- **external_drift** *(array_like, optional)* – Gridded data used for the external Z scalar drift term. Must be shape (M, N), where M is in the y-direction and N is in the x-direction. Grid spacing does not need to be constant. If grid spacing is not constant, must specify the grid cell sizes. If the problem involves anisotropy, the external drift values are extracted based on the pre-adjusted coordinates (i.e., the original coordinate system).

- **external_drift_x** *(array_like, optional)* – X-coordinates for gridded external Z-scalar data. Must be shape (M,) or (M, 1), where M is the number of grid cells in the x-direction. The coordinate is treated as the center of the cell.

- **external_drift_y** *(array_like, optional)* – Y-coordinates for gridded external Z-scalar data. Must be shape (N,) or (N, 1), where N is the number of grid cells in the y-direction. The coordinate is treated as the center of the cell.

- **specified_drift** *(list of array-like objects, optional)* – List of arrays that contain the drift values at data points. The arrays must be shape (N,) or (N, 1), where N is the number of data points. Any number of specified-drift terms may be used.

- **functional_drift** *(list of callable objects, optional)* – List of callable functions that will be used to evaluate drift terms. The function must be a function of only the two spatial coordinates and must return a single value for each coordinate pair. It must be set up to be called with only two arguments, first an array of x values and second an array of y values. If the problem involves anisotropy, the drift values are calculated in the adjusted data frame.

- **verbose** *(bool, optional)* – Enables program text output to monitor kriging process. Default is False (off).

- **enable_plotting** *(boolean, optional)* – Enables plotting to display variogram. Default is False (off).

References

__init__(x, y, z[, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling=1.0, anisotropy_angle=0.0, drift_terms=None, point_drift=None, external_drift=None, external_drift_x=None, external_drift_y=None, specified_drift=None, functional_drift=None, verbose=False, enable_plotting=False)

Initialize self. See help(type(self)) for accurate signature.

Methods

__init__(x, y, z[, variogram_model, ...]) Initialize self.
display_variogram_model() Displays variogram model with the actual binned data.
execute(style, xpoints, ypoints[, mask, ...]) Calculates a kriged grid and the associated variance.
get_epsilon_residuals() Returns the epsilon residuals for the variogram fit.
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<th>Description</th>
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<td>get_statistics()</td>
<td>Returns the Q1, Q2, and cR statistics for the variogram fit (in that order).</td>
</tr>
<tr>
<td>get_variogram_points()</td>
<td>Returns both the lags and the variogram function evaluated at each of them.</td>
</tr>
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<td>plot_epsilon_residuals()</td>
<td>Plots the epsilon residuals for the variogram fit.</td>
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<td>Prints out the Q1, Q2, and cR statistics for the variogram fit.</td>
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<td>switch_plotting()</td>
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</tr>
<tr>
<td>update_variogram_model(...)</td>
<td>Allows user to update variogram type and/or variogram model parameters.</td>
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**Attributes**

- UNBIAS
- eps
- variogram_dict

**display_variogram_model()**
Displays variogram model with the actual binned data.

**execute(style, xpoints, ypoints, mask=None, backend='vectorized', specified_drift_arrays=None)**
Calculates a kriged grid and the associated variance. Includes drift terms.

This is now the method that performs the main kriging calculation. Note that currently measurements (i.e., z values) are considered ‘exact’. This means that, when a specified coordinate for interpolation is exactly the same as one of the data points, the variogram evaluated at the point is forced to be zero. Also, the diagonal of the kriging matrix is also always forced to be zero. In forcing the variogram evaluated at data points to be zero, we are effectively saying that there is no variance at that point (no uncertainty, so the value is ‘exact’).

In the future, the code may include an extra ‘exact_values’ boolean flag that can be adjusted to specify whether to treat the measurements as ‘exact’. Setting the flag to false would indicate that the variogram should not be forced to be zero at zero distance (i.e., when evaluated at data points). Instead, the uncertainty in the point will be equal to the nugget. This would mean that the diagonal of the kriging matrix would be set to the nugget instead of to zero.

**Parameters**

- **style (str)** – Specifies how to treat input kriging points. Specifying ‘grid’ treats xpoints and ypoints as two arrays of x and y coordinates that define a rectangular grid. Specifying ‘points’ treats xpoints and ypoints as two arrays that provide coordinate pairs at which to solve the kriging system. Specifying ‘masked’ treats xpoints and ypoints as two arrays of x and y coordinates that define a rectangular grid and uses mask to only evaluate specific points in the grid.

- **xpoints (array_like, shape (N,) or (N, 1))** – If style is specific as ‘grid’ or ‘masked’, x-coordinates of MxN grid. If style is specified as ‘points’, x-coordinates of specific points at which to solve kriging system.

- **ypoints (array-like, shape (M,) or (M, 1))** – If style is specified as ‘grid’ or ‘masked’, y-coordinates of MxN grid. If style is specified as ‘points’, y-coordinates of specific points at which to solve kriging system. Note that in this case, xpoints and ypoints must have the same dimensions (i.e., M = N).
• **mask** *(boolean array, shape (M, N), optional)* – Specifies the points in the rectangular grid defined by xpoints and ypoints that are to be excluded in the kriging calculations. Must be provided if style is specified as ‘masked’. False indicates that the point should not be masked, so the kriging system will be solved at the point. True indicates that the point should be masked, so the kriging system should will not be solved at the point.

• **backend** *(str, optional)* – Specifies which approach to use in kriging. Specifying ‘vectorized’ will solve the entire kriging problem at once in a vectorized operation. This approach is faster but also can consume a significant amount of memory for large grids and/or large datasets. Specifying ‘loop’ will loop through each point at which the kriging system is to be solved. This approach is slower but also less memory-intensive. Default is ‘vectorized’. Note that Cython backend is not supported for UK.

• **specified_drift_arrays** *(list of array-like objects, optional)* – Specifies the drift values at the points at which the kriging system is to be evaluated. Required if ‘specified’ drift provided in the list of drift terms when instantiating the UniversalKriging class. Must be a list of arrays in the same order as the list provided when instantiating the kriging object. Array(s) must be the same dimension as the specified grid or have the same number of points as the specified points; i.e., the arrays either must be shape (M, N), where M is the number of y grid-points and N is the number of x grid-points, or shape (M, ) or (N, 1), where M is the number of points at which to evaluate the kriging system.

**Returns**

• **zvalues** *(ndarray, shape (M, N) or (N, 1))* – Z-values of specified grid or at the specified set of points. If style was specified as ‘masked’, zvalues will be a numpy masked array.

• **sigmasq** *(ndarray, shape (M, N) or (N, 1))* – Variance at specified grid points or at the specified set of points. If style was specified as ‘masked’, sigmasq will be a numpy masked array.

:get_epsilon_residuals():

Returns the epsilon residuals for the variogram fit.

:get_statistics():

Returns the Q1, Q2, and cR statistics for the variogram fit (in that order). No arguments.

:get_variogram_points():

Returns both the lags and the variogram function evaluated at each of them.

The evaluation of the variogram function and the lags are produced internally. This method is convenient when the user wants to access to the lags and the resulting variogram (according to the model provided) for further analysis.

**Returns** lags (array) - the lags at which the variogram was evaluated variogram (array) - the variogram function evaluated at the lags

**Return type** (tuple) tuple containing

:plot_epsilon_residuals():

Plots the epsilon residuals for the variogram fit.

:print_statistics():

Prints out the Q1, Q2, and cR statistics for the variogram fit. NOTE that ideally Q1 is close to zero, Q2 is close to 1, and cR is as small as possible.

:switch_plotting():

Allows user to switch plot display on/off. Takes no arguments.
switch_verbose()  
Allows user to switch code talk-back on/off. Takes no arguments.

update_variogram_model(variogram_model, variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_angle_y=0.0)  
Allows user to update variogram type and/or variogram model parameters.

Parameters

- variogram_model (str) – May be any of the variogram models listed above. May also be ‘custom’, in which case variogram_parameters and variogram_function must be specified.
- variogram_parameters (list or dict, optional) – List or dict of variogram model parameters, as explained above. If not provided, a best fit model will be calculated as described above.
- variogram_function (callable, optional) – A callable function that must be provided if variogram_model is specified as ‘custom’. See above for more information.
- nlags (int, optional) – Number of averaging bins for the semivariogram. Default is 6.
- weight (boolean, optional) – Flag that specifies if semivariance at smaller lags should be weighted more heavily when automatically calculating the variogram model. See above for more information. True indicates that weights will be applied. Default is False.
- anisotropy_scaling (float, optional) – Scalar stretching value to take into account anisotropy. Default is 1 (effectively no stretching). Scaling is applied in the y-direction.
- anisotropy_angle (float, optional) – CCW angle (in degrees) by which to rotate coordinate system in order to take into account anisotropy. Default is 0 (no rotation).

3.1.3 pykrige.ok3d.OrdinaryKriging3D

class pykrige.ok3d.OrdinaryKriging3D(x, y, z, val, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_scaling_z=1.0, anisotropy_angle_x=0.0, anisotropy_angle_y=0.0, anisotropy_angle_z=0.0, verbose=False, enable_plotting=False)  
Three-dimensional ordinary kriging

Parameters

- x (array_like) – X-coordinates of data points.
- y (array_like) – Y-coordinates of data points.
- z (array_like) – Z-coordinates of data points.
- val (array_like) – Values at data points.
- variogram_model (str, optional) – Specified which variogram model to use; may be one of the following: linear, power, gaussian, spherical, exponential, hole-effect. Default is linear variogram model. To utilize a custom variogram model, specify ‘custom’; you must also provide variogram_parameters and variogram_function. Note that the hole-effect model is only technically correct for one-dimensional problems.
• **variogram_parameters** *(list or dict, optional)* – Parameters that define the specified variogram model. If not provided, parameters will be automatically calculated using a “soft” L1 norm minimization scheme. For variogram model parameters provided in a dict, the required dict keys vary according to the specified variogram model:

```python
linear = {'slope': slope, 'nugget': nugget}
power = {'scale': scale, 'exponent': exponent, 'nugget': nugget}
gaussian = {'sill': s, 'range': r, 'nugget': n}
  OR
  {'psill': p, 'range': r, 'nugget': n}
spherical = {'sill': s, 'range': r, 'nugget': n}
  OR
  {'psill': p, 'range': r, 'nugget': n}
exponential = {'sill': s, 'range': r, 'nugget': n}
  OR
  {'psill': p, 'range': r, 'nugget': n}
hole-effect = {'sill': s, 'range': r, 'nugget': n}
  OR
  {'psill': p, 'range': r, 'nugget': n}
```

Note that either the full sill or the partial sill (psill = sill - nugget) can be specified in the dict. For variogram model parameters provided in a list, the entries must be as follows:

```python
linear = [slope, nugget]
power = [scale, exponent, nugget]
gaussian = [sill, range, nugget]
spherical = [sill, range, nugget]
exponential = [sill, range, nugget]
hole-effect = [sill, range, nugget]
```

Note that the full sill (NOT the partial sill) must be specified in the list format. For a custom variogram model, the parameters are required, as custom variogram models will not automatically be fit to the data. Furthermore, the parameters must be specified in list format, in the order in which they are used in the callable function (see variogram_function for more information). The code does not check that the provided list contains the appropriate number of parameters for the custom variogram model, so an incorrect parameter list in such a case will probably trigger an esoteric exception someplace deep in the code. NOTE that, while the list format expects the full sill, the code itself works internally with the partial sill.

• **variogram_function**(callable, optional) – A callable function that must be provided if variogram_model is specified as ‘custom’. The function must take only two arguments: first, a list of parameters for the variogram model; second, the distances at which to calculate the variogram model. The list provided in variogram_parameters will be passed to the function as the first argument.

• **nlags**(int, optional) – Number of averaging bins for the semivariogram. Default is 6.

• **weight**(boolean, optional) – Flag that specifies if semivariance at smaller lags should be weighted more heavily when automatically calculating variogram model. The routine is currently hard-coded such that the weights are calculated from a logistic function, so weights at small lags are ~1 and weights at the longest lags are ~0; the center of the logistic weighting is hard-coded to be at 70% of the distance from the shortest lag to the largest lag. Setting this parameter to True indicates that weights will be applied. Default is False. (Kitanidis suggests that the values at smaller lags are more important in fitting a variogram model, so the option is provided to enable such weighting.)

• **anisotropy_scaling_y**(float, optional) – Scalar stretching value to take into
account anisotropy in the y direction. Default is 1 (effectively no stretching). Scaling is applied in the z direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle_x/y/z, if anisotropy_angle_x/y/z is/are not 0).

- **anisotropy_scaling_z**(float, optional) – Scalar stretching value to take into account anisotropy in the z direction. Default is 1 (effectively no stretching). Scaling is applied in the z direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle_x/y/z, if anisotropy_angle_x/y/z is/are not 0).

- **anisotropy_angle_x**(float, optional) – CCW angle (in degrees) by which to rotate coordinate system about the x axis in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. X rotation is applied first, then y rotation, then z rotation. Scaling is applied after rotation.

- **anisotropy_angle_y**(float, optional) – CCW angle (in degrees) by which to rotate coordinate system about the y axis in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. X rotation is applied first, then y rotation, then z rotation. Scaling is applied after rotation.

- **anisotropy_angle_z**(float, optional) – CCW angle (in degrees) by which to rotate coordinate system about the z axis in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. X rotation is applied first, then y rotation, then z rotation. Scaling is applied after rotation.

- **verbose**(bool, optional) – Enables program text output to monitor kriging process. Default is False (off).

- **enable_plotting**(bool, optional) – Enables plotting to display variogram. Default is False (off).

References

```python
__init__ (x, y, z, val[, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_angle_x=0.0, anisotropy_angle_y=0.0, anisotropy_angle_z=0.0, verbose=False, enable_plotting=False])
```

Initialize self. See help(type(self)) for accurate signature.

Methods

```python
__init__ (x, y, z, val[, variogram_model, ...]) Initialize self.
display_variogram_model() Displays variogram model with the actual binned data.
execute(style, xpoints, ypoints, zpoints[, ...]) Calculates a kriged grid and the associated variance.
get_epsilon_residuals() Returns the epsilon residuals for the variogram fit.
get_statistics() Returns the Q1, Q2, and cR statistics for the variogram fit (in that order).
plot_epsilon_residuals() Plots the epsilon residuals for the variogram fit.
print_statistics() Prints out the Q1, Q2, and cR statistics for the variogram fit.
switch_plotting() Allows user to switch plot display on/off.
switch_verbose() Allows user to switch code talk-back on/off.
```

Continued on next page
Table 6 – continued from previous page

update_variogram_model((variogram_model, ...))

Changes the variogram model and variogram parameters for the kriging system.

Attributes

display_variogram_model()
Displays variogram model with the actual binned data.

execute (style, xpoints, ypoints, zpoints, mask=None, backend='vectorized', n_closest_points=None)
Calculates a kriged grid and the associated variance.

This is now the method that performs the main kriging calculation. Note that currently measurements (i.e., z values) are considered ‘exact’. This means that, when a specified coordinate for interpolation is exactly the same as one of the data points, the variogram evaluated at the point is forced to be zero. Also, the diagonal of the kriging matrix is also always forced to be zero. In forcing the variogram evaluated at data points to be zero, we are effectively saying that there is no variance at that point (no uncertainty, so the value is ‘exact’).

In the future, the code may include an extra ‘exact_values’ boolean flag that can be adjusted to specify whether to treat the measurements as ‘exact’. Setting the flag to false would indicate that the variogram should not be forced to be zero at zero distance (i.e., when evaluated at data points). Instead, the uncertainty in the point will be equal to the nugget. This would mean that the diagonal of the kriging matrix would be set to the nugget instead of to zero.

Parameters

- **style** (str) – Specifies how to treat input kriging points. Specifying ‘grid’ treats xpoints, ypoints, and zpoints as arrays of x, y, and z coordinates that define a rectangular grid. Specifying ‘points’ treats xpoints, ypoints, and zpoints as arrays that provide coordinates at which to solve the kriging system. Specifying ‘masked’ treats xpoints, ypoints, and zpoints as arrays of x, y, and z coordinates that define a rectangular grid and uses mask to only evaluate specific points in the grid.

- **xpoints** (array_like, shape (N,) or (N, 1)) – If style is specific as ‘grid’ or ‘masked’, x-coordinates of LxMxN grid. If style is specified as ‘points’, x-coordinates of specific points at which to solve kriging system.

- **ypoints** (array-like, shape (M,) or (M, 1)) – If style is specified as ‘grid’ or ‘masked’, y-coordinates of LxMxN grid. If style is specified as ‘points’, y-coordinates of specific points at which to solve kriging system. Note that in this case, xpoints, ypoints, and zpoints must have the same dimensions (i.e., L = M = N).

- **zpoints** (array-like, shape (L,) or (L, 1)) – If style is specified as ‘grid’ or ‘masked’, z-coordinates of LxMxN grid. If style is specified as ‘points’, z-coordinates of specific points at which to solve kriging system. Note that in this case, xpoints, ypoints, and zpoints must have the same dimensions (i.e., L = M = N).

- **mask** (boolean array, shape (L, M, N), optional) – Specifies the points in the rectangular grid defined by xpoints, ypoints, zpoints that are to be excluded in the kriging calculations. Must be provided if style is specified as ‘masked’. False indicates that the point should not be masked, so the kriging system will be solved at the point. True indicates that the point should be masked, so the kriging system should will not be solved at the point.
• **backend** *(str, optional)* – Specifies which approach to use in kriging. Specifying ‘vectorized’ will solve the entire kriging problem at once in a vectorized operation. This approach is faster but also can consume a significant amount of memory for large grids and/or large datasets. Specifying ‘loop’ will loop through each point at which the kriging system is to be solved. This approach is slower but also less memory-intensive. Default is ‘vectorized’.

• **n_closest_points** *(int, optional)* – For kriging with a moving window, specifies the number of nearby points to use in the calculation. This can speed up the calculation for large datasets, but should be used with caution. As Kitanidis notes, kriging with a moving window can produce unexpected oddities if the variogram model is not carefully chosen.

Returns

• **kvalues** *(ndarray, shape (L, M, N) or (N, 1)) –* Interpolated values of specified grid or at the specified set of points. If style was specified as ‘masked’, kvalues will be a numpy masked array.

• **sigmasq** *(ndarray, shape (L, M, N) or (N, 1)) –* Variance at specified grid points or at the specified set of points. If style was specified as ‘masked’, sigmasq will be a numpy masked array.

**get_epsilon_residuals**

Returns the epsilon residuals for the variogram fit.

**get_statistics**

Returns the Q1, Q2, and cR statistics for the variogram fit (in that order). No arguments.

**plot_epsilon_residuals**

Plots the epsilon residuals for the variogram fit.

**print_statistics**

Prints out the Q1, Q2, and cR statistics for the variogram fit. NOTE that ideally Q1 is close to zero, Q2 is close to 1, and cR is as small as possible.

**switch_plotting**

Allows user to switch plot display on/off. Takes no arguments.

**switch_verbose**

Allows user to switch code talk-back on/off. Takes no arguments.

**update_variogram_model** *(variogram_model, variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_scaling_z=1.0, anisotropy_angle_x=0.0, anisotropy_angle_y=0.0, anisotropy_angle_z=0.0)*

Changes the variogram model and variogram parameters for the kriging system.

**Parameters**

• **variogram_model** *(str)* – May be any of the variogram models listed above. May also be ‘custom’, in which case variogram_parameters and variogram_function must be specified.

• **variogram_parameters** *(list or dict, optional)* – List or dict of variogram model parameters, as explained above. If not provided, a best fit model will be calculated as described above.

• **variogram_function** *(callable, optional)* – A callable function that must be provided if variogram_model is specified as ‘custom’. See above for more information.
• **nlags** *(int, optional)* – Number of averaging bins for the semivariogram. Default is 6.

• **weight** *(bool, optional)* – Flag that specifies if semivariance at smaller lags should be weighted more heavily when automatically calculating variogram model. See above for more information. True indicates that weights will be applied. Default is False.

• **anisotropy_scaling_y** *(float, optional)* – Scalar stretching value to take into account anisotropy in y-direction. Default is 1 (effectively no stretching). See above for more information.

• **anisotropy_scaling_z** *(float, optional)* – Scalar stretching value to take into account anisotropy in z-direction. Default is 1 (effectively no stretching). See above for more information.

• **anisotropy_angle_x** *(float, optional)* – Angle (in degrees) by which to rotate coordinate system about the x axis in order to take into account anisotropy. Default is 0 (no rotation). See above for more information.

• **anisotropy_angle_y** *(float, optional)* – Angle (in degrees) by which to rotate coordinate system about the y axis in order to take into account anisotropy. Default is 0 (no rotation). See above for more information.

• **anisotropy_angle_z** *(float, optional)* – Angle (in degrees) by which to rotate coordinate system about the z axis in order to take into account anisotropy. Default is 0 (no rotation). See above for more information.

### 3.1.4 pykrige.uk3d.UniversalKriging3D

```python
class pykrige.uk3d.UniversalKriging3D(x, y, z, val, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_scaling_z=1.0, anisotropy_angle_x=0.0, anisotropy_angle_y=0.0, anisotropy_angle_z=0.0, drift_terms=None, specified_drift=None, functional_drift=None, verbose=False, enable_plotting=False)
```

Three-dimensional universal kriging

#### Parameters

- **x** *(array_like)* – X-coordinates of data points.
- **y** *(array_like)* – Y-coordinates of data points.
- **z** *(array_like)* – Z-coordinates of data points.
- **val** *(array_like)* – Values at data points.
- **variogram_model** *(str, optional)* – Specified which variogram model to use; may be one of the following: linear, power, gaussian, spherical, exponential, hole-effect. Default is linear variogram model. To utilize a custom variogram model, specify ‘custom’; you must also provide variogram_parameters and variogram_function. Note that the hole-effect model is only technically correct for one-dimensional problems.
- **variogram_parameters** *(list or dict, optional)* – Parameters that define the specified variogram model. If not provided, parameters will be automatically calculated using a “soft“ L1 norm minimization scheme. For variogram model parameters provided in a dict, the required dict keys vary according to the specified variogram model:
linear - {'slope': slope, 'nugget': nugget}
power - {'scale': scale, 'exponent': exponent, 'nugget': nugget}
gaussian - {'sill': s, 'range': r, 'nugget': n}
    OR
    {'psill': p, 'range': r, 'nugget': n}
spherical - {'sill': s, 'range': r, 'nugget': n}
    OR
    {'psill': p, 'range': r, 'nugget': n}
exponential - {'sill': s, 'range': r, 'nugget': n}
    OR
    {'psill': p, 'range': r, 'nugget': n}
hole-effect - {'sill': s, 'range': r, 'nugget': n}
    OR
    {'psill': p, 'range': r, 'nugget': n}

Note that either the full sill or the partial sill (psill = sill - nugget) can be specified in the dict. For variogram model parameters provided in a list, the entries must be as follows:

linear - [slope, nugget]
power - [scale, exponent, nugget]
gaussian - [sill, range, nugget]
spherical - [sill, range, nugget]
exponential - [sill, range, nugget]
hole-effect - [sill, range, nugget]

Note that the full sill (NOT the partial sill) must be specified in the list format. For a custom variogram model, the parameters are required, as custom variogram models will not automatically be fit to the data. Furthermore, the parameters must be specified in list format, in the order in which they are used in the callable function (see variogram_function for more information). The code does not check that the provided list contains the appropriate number of parameters for the custom variogram model, so an incorrect parameter list in such a case will probably trigger an esoteric exception someplace deep in the code. NOTE that, while the list format expects the full sill, the code itself works internally with the partial sill.

- **variogram_function**(callable, optional) – A callable function that must be provided if variogram_model is specified as ‘custom’. The function must take only two arguments: first, a list of parameters for the variogram model; second, the distances at which to calculate the variogram model. The list provided in variogram_parameters will be passed to the function as the first argument.

- **nlags**(int, optional) – Number of averaging bins for the semivariogram. Default is 6.

- **weight**(bool, optional) – Flag that specifies if semivariance at smaller lags should be weighted more heavily when automatically calculating variogram model. The routine is currently hard-coded such that the weights are calculated from a logistic function, so weights at small lags are ~1 and weights at the longest lags are ~0; the center of the logistic weighting is hard-coded to be at 70% of the distance from the shortest lag to the largest lag. Setting this parameter to True indicates that weights will be applied. Default is False. (Kitanidis suggests that the values at smaller lags are more important in fitting a variogram model, so the option is provided to enable such weighting.)

- **anisotropy_scaling_y**(float, optional) – Scalar stretching value to take into account anisotropy in the y direction. Default is 1 (effectively no stretching). Scaling is applied in the y direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle_x/y/z, if anisotropy_angle_x/y/z is/are not 0).

- **anisotropy_scaling_z**(float, optional) – Scalar stretching value to take into account anisotropy in the z direction. Default is 1 (effectively no stretching). Scaling is applied in the z direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle_x/y/z, if anisotropy_angle_x/y/z is/are not 0).
account anisotropy in the z direction. Default is 1 (effectively no stretching). Scaling is applied in the z direction in the rotated data frame (i.e., after adjusting for the anisotropy_angle_x/y/z, if anisotropy_angle_x/y/z is/are not 0).

- **anisotropy_angle_x** *(float, optional)* – CCW angle (in degrees) by which to rotate coordinate system about the x axis in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. X rotation is applied first, then y rotation, then z rotation. Scaling is applied after rotation.

- **anisotropy_angle_y** *(float, optional)* – CCW angle (in degrees) by which to rotate coordinate system about the y axis in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. X rotation is applied first, then y rotation, then z rotation. Scaling is applied after rotation.

- **anisotropy_angle_z** *(float, optional)* – CCW angle (in degrees) by which to rotate coordinate system about the z axis in order to take into account anisotropy. Default is 0 (no rotation). Note that the coordinate system is rotated. X rotation is applied first, then y rotation, then z rotation. Scaling is applied after rotation.

- **drift_terms** *(list of strings, optional)* – List of drift terms to include in three-dimensional universal kriging. Supported drift terms are currently 'regional_linear', 'specified', and 'functional'.

- **specified_drift** *(list of array-like objects, optional)* – List of arrays that contain the drift values at data points. The arrays must be shape (N,) or (N, 1), where N is the number of data points. Any number of specified-drift terms may be used.

- **functional_drift** *(list of callable objects, optional)* – List of callable functions that will be used to evaluate drift terms. The function must be a function of only the three spatial coordinates and must return a single value for each coordinate triplet. It must be set up to be called with only three arguments, first an array of x values, the second an array of y values, and the third an array of z values. If the problem involves anisotropy, the drift values are calculated in the adjusted data frame.

- **verbose** *(boolean, optional)* – Enables program text output to monitor kriging process. Default is False (off).

- **enable_plotting** *(boolean, optional)* – Enables plotting to display variogram. Default is False (off).

References

```python
__init__(x, y, z, val, variogram_model='linear', variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_scaling_z=1.0, anisotropy_angle_x=0.0, anisotropy_angle_y=0.0, anisotropy_angle_z=0.0, drift_terms=None, specified_drift=None, functional_drift=None, verbose=False, enable_plotting=False)
```

Initialize self. See help(type(self)) for accurate signature.

Methods

```python
__init__(x, y, z, val[, variogram_model, ...]) Initialize self.
display_variogram_model() Displays semivariogram and variogram model.
execute(style, xpoints, ypoints, zpoints[, ...]) Calculates a kriged grid and the associated variance.
```

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Attributes

- UNBIAS
- eps
- variogram_dict

display_variogram_model()

Displays semivariogram and variogram model.

execute(style, xpoints, ypoints, zpoints, mask=None, backend='vectorized', specified_drift_arrays=None)

Calculates a kriged grid and the associated variance.

This is now the method that performs the main kriging calculation. Note that currently measurements (i.e., z values) are considered ‘exact’. This means that, when a specified coordinate for interpolation is exactly the same as one of the data points, the variogram evaluated at the point is forced to be zero. Also, the diagonal of the kriging matrix is also always forced to be zero. In forcing the variogram evaluated at data points to be zero, we are effectively saying that there is no variance at that point (no uncertainty, so the value is ‘exact’).

In the future, the code may include an extra ‘exact_values’ boolean flag that can be adjusted to specify whether to treat the measurements as ‘exact’. Setting the flag to false would indicate that the variogram should not be forced to be zero at zero distance (i.e., when evaluated at data points). Instead, the uncertainty in the point will be equal to the nugget. This would mean that the diagonal of the kriging matrix would be set to the nugget instead of zero.

Parameters

- **style** *(str)* – Specifies how to treat input kriging points. Specifying ‘grid’ treats xpoints, ypoints, and zpoints as arrays of x, y, and z coordinates that define a rectangular grid. Specifying ‘points’ treats xpoints, ypoints, and zpoints as arrays that provide coordinates at which to solve the kriging system. Specifying ‘masked’ treats xpoints, ypoints, and zpoints as arrays of x, y, and z coordinates that define a rectangular grid and uses mask to only evaluate specific points in the grid.

- **xpoints** *(array_like, shape (N,) or (N, 1))* – If style is specific as ‘grid’ or ‘masked’, x-coordinates of LxMxN grid. If style is specified as ‘points’, x-coordinates of specific points at which to solve kriging system.

- **ypoints** *(array_like, shape (M,) or (M, 1))* – If style is specified as ‘grid’ or ‘masked’, y-coordinates of LxMxN grid. If style is specified as ‘points’, y-coordinates of specific points at which to solve kriging system. Note that in this case, xpoints, ypoints, and zpoints must have the same dimensions (i.e., L = M = N).
• **zpoints** *(array_like, shape (L,) or (L, 1)) – If style is specified as *grid* or *masked*, z-coordinates of LxMxN grid. If style is specified as *points*, z-coordinates of specific points at which to solve kriging system. Note that in this case, xpoints, ypoints, and zpoints must have the same dimensions (i.e., L = M = N).*

• **mask** *(boolean array, shape (L, M, N), optional) – Specifies the points in the rectangular grid defined by xpoints, ypoints, zpoints that are to be excluded in the kriging calculations. Must be provided if style is specified as ‘masked’. False indicates that the point should not be masked, so the kriging system will be solved at the point. True indicates that the point should be masked, so the kriging system will not be solved at the point.*

• **backend** *(string, optional) – Specifies which approach to use in kriging. Specifying ‘vectorized’ will solve the entire kriging problem at once in a vectorized operation. This approach is faster but also can consume a significant amount of memory for large grids and/or large datasets. Specifying ‘loop’ will loop through each point at which the kriging system is to be solved. This approach is slower but also less memory-intensive. Default is ‘vectorized’.*

• **specified_drift_arrays** *(list of array-like objects, optional) – Specifies the drift values at the points at which the kriging system is to be evaluated. Required if ‘specified’ drift provided in the list of drift terms when instantiating the UniversalKriging3D class. Must be a list of arrays in the same order as the list provided when instantiating the kriging object. Array(s) must be the same dimension as the specified grid or have the same number of points as the specified points; i.e., the arrays either must be shape (L, M, N), where L is the number of z grid-points, M is the number of y grid-points, and N is the number of x grid-points, or shape (N,) or (N, 1), where N is the number of points at which to evaluate the kriging system.*

**Returns**

• **kvalues** *(ndarray, shape (L, M, N) or (N,) or (N, 1)) – Interpolated values of specified grid or at the specified set of points. If style was specified as ‘masked’, kvalues will be a numpy masked array.*

• **sigmasq** *(ndarray, shape (L, M, N) or (N,) or (N, 1)) – Variance at specified grid points or at the specified set of points. If style was specified as ‘masked’, sigmasq will be a numpy masked array.*

**get_epsilon_residuals** ()

Returns the epsilon residuals for the variogram fit. No arguments.

**get_statistics** ()

Returns the Q1, Q2, and cR statistics for the variogram fit (in that order). No arguments.

**plot_epsilon_residuals** ()

Plots the epsilon residuals for the variogram fit. No arguments.

**print_statistics** ()

Prints out the Q1, Q2, and cR statistics for the variogram fit. NOTE that ideally Q1 is close to zero, Q2 is close to 1, and cR is as small as possible.

**switch_plotting** ()

Enables/disables variogram plot display. No arguments.

**switch_verbose** ()

Enables/disables program text output. No arguments.
update_variogram_model(variogram_model, variogram_parameters=None, variogram_function=None, nlags=6, weight=False, anisotropy_scaling_y=1.0, anisotropy_scaling_z=1.0, anisotropy_angle_x=0.0, anisotropy_angle_y=0.0, anisotropy_angle_z=0.0)

Changes the variogram model and variogram parameters for the kriging system.

Parameters

- **variogram_model (str)** – May be any of the variogram models listed above. May also be ‘custom’, in which case variogram_parameters and variogram_function must be specified.

- **variogram_parameters (list or dict, optional)** – List or dict of variogram model parameters, as explained above. If not provided, a best fit model will be calculated as described above.

- **variogram_function (callable, optional)** – A callable function that must be provided if variogram_model is specified as ‘custom’. See above for more information.

- **nlags (int, optional)** – Number of averaging bins for the semivariogram. Default is 6.

- **weight (boolean, optional)** – Flag that specifies if semivariance at smaller lags should be weighted more heavily when automatically calculating variogram model. See above for more information. True indicates that weights will be applied. Default is False.

- **anisotropy_scaling_y (float, optional)** – Scalar stretching value to take into account anisotropy in y-direction. Default is 1 (effectively no stretching). See above for more information.

- **anisotropy_scaling_z (float, optional)** – Scalar stretching value to take into account anisotropy in z-direction. Default is 1 (effectively no stretching). See above for more information.

- **anisotropy_angle_x (float, optional)** – Angle (in degrees) by which to rotate coordinate system about the x axis in order to take into account anisotropy. Default is 0 (no rotation). See above for more information.

- **anisotropy_angle_y (float, optional)** – Angle (in degrees) by which to rotate coordinate system about the y axis in order to take into account anisotropy. Default is 0 (no rotation). See above for more information.

- **anisotropy_angle_z (float, optional)** – Angle (in degrees) by which to rotate coordinate system about the z axis in order to take into account anisotropy. Default is 0 (no rotation). See above for more information.

3.1.5 pykrige.rk.RegressionKriging

class pykrige.rk.RegressionKriging(regression_model=SVR(C=1.0, cache_size=200, coef0=0.0, degree=3, epsilon=0.1, gamma='auto_deprecated', kernel='rbf', max_iter=-1, shrinking=True, tol=0.001, verbose=False), method='ordinary', variogram_model='linear', n_closest_points=10, nlags=6, weight=False, verbose=False)

This is an implementation of Regression-Kriging as described here: https://en.wikipedia.org/wiki/Regression-Kriging

3.1. Krigging algorithms
__init__(regression_model=SVR(C=1.0, cache_size=200, coef0=0.0, degree=3, epsilon=0.1, gamma='auto_deprecated', kernel='rbf', max_iter=-1, shrinking=True, tol=0.001, verbose=False), method='ordinary', variogram_model='linear', n_closest_points=10, nlags=6, weight=False, verbose=False)

Parameters

• regression_model (machine learning model instance from sklearn) –
• method (str, optional) – type of kriging to be performed
• variogram_model (str, optional) – variogram model to be used during Kriging
• n_closest_points (int) – number of closest points to be used during Ordinary Kriging
• nlags (int) – see OK/UK class description
• weight (bool) – see OK/UK class description
• verbose (bool) – see OK/UK class description

Methods

__init__([regression_model, cache_size, ...])

param regression_model

fit(p, x, y) fit the regression method and also Krige the residual

krige_residual(x) param x ndarray of (x, y) points. Needs to be a (Ns, 2) array

predict(p, x) param p (Ns, d) array of predictor variables (Ns samples, d dimensions)

score(p, x, y[, sample_weight]) Overloading default regression score method

fit (p, x, y)
fit the regression method and also Krige the residual

Parameters

• p (ndarray) – (Ns, d) array of predictor variables (Ns samples, d dimensions) for regression
• x (ndarray) – ndarray of (x, y) points. Needs to be a (Ns, 2) array corresponding to the lon/lat, for example 2d regression kriging. array of Points, (x, y, z) pairs of shape (N, 3) for 3d kriging
• y (ndarray) – array of targets (Ns, )

krige_residual(x)

Parameters x (ndarray) – ndarray of (x, y) points. Needs to be a (Ns, 2) array corresponding to the lon/lat, for example.

Returns residual – kriged residual values
Return type  ndarray

predict (p, x)

Parameters

• p (ndarray) – (Ns, d) array of predictor variables (Ns samples, d dimensions) for regression
• x (ndarray) – ndarray of (x, y) points. Needs to be a (Ns, 2) array corresponding to the lon/lat, for example. array of Points, (x, y, z) pairs of shape (N, 3) for 3d kriging

Returns pred – The expected value of ys for the query inputs, of shape (Ns,).

Return type  ndarray

score (p, x, y, sample_weight=None)

Overloading default regression score method

Parameters

• p (ndarray) – (Ns, d) array of predictor variables (Ns samples, d dimensions) for regression
• x (ndarray) – ndarray of (x, y) points. Needs to be a (Ns, 2) array corresponding to the lon/lat, for example. array of Points, (x, y, z) pairs of shape (N, 3) for 3d kriging
• y (ndarray) – array of targets (Ns, )

3.2 Wrappers

pykrige.rk.Krige([method, variogram_model, ...])

A scikit-learn wrapper class for Ordinary and Universal Kriging.

3.2.1 pykrige.rk.Krige

class pykrige.rk.Krige (method='ordinary', variogram_model='linear', nlags=6, weight=False, n_closest_points=10, verbose=False)

A scikit-learn wrapper class for Ordinary and Universal Kriging. This works with both Grid/RandomSearchCv for finding the best Krige parameters combination for a problem.

__init__ (method='ordinary', variogram_model='linear', nlags=6, weight=False, n_closest_points=10, verbose=False)

Initialize self. See help(type(self)) for accurate signature.

Methods

__init__ ([method, variogram_model, nlags, ...])  Initialize self.

execute (points, *args, **kwargs)  param points

fit (x, y, *args, **kwargs)  param x array of Points, (x, y) pairs of shape (N, 2) for 2d kriging

Continued on next page
get_params([deep])

Get parameters for this estimator.

predict(x, *args, **kwargs)

param x array of Points, (x, y) pairs of shape (N, 2) for 2d kriging.

score(X, y[, sample_weight])

Returns the coefficient of determination $R^2$ of the prediction.

set_params(**params)

Set the parameters of this estimator.

execute(points, *args, **kwargs)

Parameters

- points (dict) –
- Returns –
- ------- –
- array (Variance) –
- array –

fit (x, y, *args, **kwargs)

Parameters

- x (ndarray) – array of Points, (x, y) pairs of shape (N, 2) for 2d kriging array of Points, (x, y, z) pairs of shape (N, 3) for 3d kriging
- y (ndarray) – array of targets (N, )

get_params (deep=True)

Get parameters for this estimator.

Parameters

- deep (boolean, optional) – If True, will return the parameters for this estimator and contained subobjects that are estimators.

Returns

- params – Parameter names mapped to their values.

Return type

mapping of string to any

predict (x, *args, **kwargs)

Parameters

- x (ndarray) – array of Points, (x, y) pairs of shape (N, 2) for 2d kriging array of Points, (x, y, z) pairs of shape (N, 3) for 3d kriging

Returns

- Return type Prediction array

score (X, y, sample_weight=None)

Returns the coefficient of determination $R^2$ of the prediction.

The coefficient $R^2$ is defined as $1 - \frac{u}{v}$, where $u$ is the residual sum of squares $((y_{true} - y_{pred})^2).sum()$ and $v$ is the total sum of squares $((y_{true} - y_{true}.mean())^2).sum()$. The best possible score is 1.0 and it can be negative (because the model can be arbitrarily worse). A constant model that always predicts the expected value of $y$, disregarding the input features, would get a $R^2$ score of 0.0.

Parameters

- X (array-like, shape = (n_samples, n_features)) – Test samples. For some estimators this may be a precomputed kernel matrix instead, shape = (n_samples,
n_samples_fitted], where n_samples_fitted is the number of samples used in the fitting for
the estimator.

- \( y \) \((\text{array-like}, \ \text{shape} = (n_{\text{samples}}) \ \text{or} \ (n_{\text{samples}}, n_{\text{outputs}}))\) – True values for X.

- \( \text{sample_weight} \) \((\text{array-like}, \ \text{shape} = [n_{\text{samples}}], \ \text{optional})\) – Sample weights.

Returns score – \( R^2 \) of self.predict(X) wrt. y.

Return type float

set_params (**params)
Set the parameters of this estimator.

The method works on simple estimators as well as on nested objects (such as pipelines). The latter have
parameters of the form \(<\text{component}>__<\text{parameter}>\) so that it’s possible to update each component
of a nested object.

Returns

Return type self

### 3.3 Tools

**pykrige.kriging_tools.write_asc_grid**

```
write_asc_grid(x, y, z)
```

Writes gridded data to ASCII grid file (*.asc). This is useful for exporting data to a GIS program.

**pykrige.kriging_tools.read_asc_grid**

```
read_asc_grid(filename)
```

Reads ASCII grid file (*.asc).

#### 3.3.1 pykrige.kriging_tools.write_asc_grid

```
write_asc_grid(x, y, z, filename='output.asc', style=1)
```

Writes gridded data to ASCII grid file (*.asc). This is useful for exporting data to a GIS program.

**Parameters**

- \( x \) \((\text{array_like}, \ \text{shape} \ (N,) \ \text{or} \ (N, 1))\) – X-coordinates of grid points at center
  of cells.

- \( y \) \((\text{array_like}, \ \text{shape} \ (M,) \ \text{or} \ (M, 1))\) – Y-coordinates of grid points at center
  of cells.

- \( z \) \((\text{array_like}, \ \text{shape} \ (M, N))\) – Gridded data values. May be a masked array.

- \( \text{filename} \) \((\text{string}, \ \text{optional})\) – Name of output *.asc file. Default name is ‘output.asc’.

- \( \text{style} \) \((\text{int}, \ \text{optional})\) – Determines how to write the *.asc file header. Specifying
  1 writes out DX, DY, XLLCENTER, YLLCENTER. Specifying 2 writes out CELLSIZE
  (note DX must be the same as DY), XLLCORNER, YLLCORNER. Default is 1.

#### 3.3.2 pykrige.kriging_tools.read_asc_grid

```
read_asc_grid(filename, footer=0)
```

Reads ASCII grid file (*.asc).
Parameters

- **filename** *(str)* – Name of *.asc file.
- **footer** *(int, optional)* – Number of lines at bottom of *.asc file to skip.

Returns

- **grid_array** *(numpy array, shape (M, N))* – (M, N) array of grid values, where M is number of Y-coordinates and N is number of X-coordinates. The array entry corresponding to the lower-left coordinates is at index [M, 0], so that the array is oriented as it would be in X-Y space.
- **x** *(numpy array, shape (N,))* – 1D array of N X-coordinates.
- **y** *(numpy array, shape (M,))* – 1D array of M Y-coordinates.
- **CELLSIZE** *(tuple or float)* – Either a two-tuple of (x-cell size, y-cell size), or a float that specifies the uniform cell size.
- **NODATA** *(float)* – Value that specifies which entries are not actual data.
Note: Click here to download the full example code

4.1 Krige CV

Searching for optimal kriging parameters with cross validation

Out:

```
Fitting 3 folds for each of 8 candidates, totalling 24 fits
n_closest_points will be ignored for UniversalKriging
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n_closest_points will be ignored for UniversalKriging
```

(continues on next page)
n_closest_points will be ignored for UniversalKriging
n_closest_points will be ignored for UniversalKriging
n_closest_points will be ignored for UniversalKriging

best_score $R^2 = -0.038$
best_params = ('variogram_model': 'power', 'method': 'universal')

CV results:
- mean_test_score : [-0.11765805 -0.1166005 -2.64020947 -0.14032333 -0.0438773 -0.03782546
  -2.71499489 -0.07634738]
- mean_train_score : [ 1. 1. 1. 1. 1. 1. 1. 1. 1.]
- param_method : ['ordinary' 'ordinary' 'ordinary' 'ordinary' 'universal' 'universal'
  'universal' 'universal']
- param_variogram_model : ['linear' 'power' 'gaussian' 'spherical' 'linear' 'power'
  'gaussian' 'spherical']

Fitting 3 folds for each of 8 candidates, totalling 24 fits

n_closest_points will be ignored for UniversalKriging
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best_score $R^2 = -0.056$
best_params = ('variogram_model': 'spherical', 'method': 'universal3d')

CV results:
- mean_test_score : [-0.1917003 -0.19120711 -0.15781395 -0.16705015 -0.07340014 -0.07392942
  -0.07287807 -0.05585885]
- mean_train_score : [ 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.]
- param_method : ['ordinary3d' 'ordinary3d' 'ordinary3d' 'ordinary3d' 'universal3d'
  'universal3d' 'universal3d' 'universal3d']
- param_variogram_model : ['linear' 'power' 'gaussian' 'spherical' 'linear' 'power'
  'gaussian' 'spherical']
```python
import numpy as np
from pykrige.rk import Krige
from pykrige.compat import GridSearchCV

# 2D Kring param opt
param_dict = {
    "method": ["ordinary", "universal"],
    "variogram_model": ["linear", "power", "gaussian", "spherical"],
    # "nlags": [4, 6, 8],
    # "weight": [True, False]
}
estimator = GridSearchCV(Krige(), param_dict, verbose=True)

# dummy data
X = np.random.randint(0, 400, size=(100, 2)).astype(float)
y = 5 * np.random.rand(100)

# run the gridsearch
estimator.fit(X=X, y=y)

if hasattr(estimator, 'best_score_'):
    print('best_score R^2 = {:.3f}'.format(estimator.best_score_))
    print('best_params = ', estimator.best_params_)
print('
CV results::')
if hasattr(estimator, 'cv_results_ '):
    for key in ['mean_test_score', 'mean_train_score',
                'param_method', 'param_variogram_model']:
        print(' - {} : {}'.format(key, estimator.cv_results_[key]))

# 3D Kring param opt
param_dict3d = {
    "method": ["ordinary3d", "universal3d"],
    "variogram_model": ["linear", "power", "gaussian", "spherical"],
    # "nlags": [4, 6, 8],
    # "weight": [True, False]
}
estimator = GridSearchCV(Krige(), param_dict3d, verbose=True)

# dummy data
X3 = np.random.randint(0, 400, size=(100, 3)).astype(float)
y = 5 * np.random.rand(100)

# run the gridsearch
estimator.fit(X=X3, y=y)

if hasattr(estimator, 'best_score_ '):
    print('best_score R^2 = {:.3f}'.format(estimator.best_score_))
    print('best_params = ', estimator.best_params_)

print('
CV results::')
if hasattr(estimator, 'cv_results_ '):
    if (continues on next page)
```

4.1. Krige CV
for key in ['mean_test_score', 'mean_train_score', 'param_method', 'param_variogram_model']:
    print(' - {} : {}'.format(key, estimator.cv_results_[key]))

Total running time of the script: ( 0 minutes 1.927 seconds)

Note: Click here to download the full example code

4.2 Regression kriging

An example of regression kriging

Out:

========================================
regression model: SVR
Finished learning regression model
Finished kriging residuals
Regression Score: -0.034053855457
RK score: 0.66195576665
========================================
regression model: RandomForestRegressor
Finished learning regression model
Finished kriging residuals
Regression Score: 0.699831965178
RK score: 0.737973130495
========================================
regression model: LinearRegression
Finished learning regression model
Finished kriging residuals
Regression Score: 0.527796839838
RK score: 0.604908933617

import sys
from sklearn.svm import SVR
from sklearn.ensemble import RandomForestRegressor
from sklearn.linear_model import LinearRegression
from sklearn.datasets import fetch_california_housing

from pykrige.rk import RegressionKriging
from pykrige.compat import train_test_split

svr_model = SVR(C=0.1)
rf_model = RandomForestRegressor(n_estimators=100)
lr_model = LinearRegression(normalize=True, copy_X=True, fit_intercept=False)

models = [svr_model, rf_model, lr_model]
try:
    housing = fetch_california_housing()
except PermissionError:
    # this dataset can occasionally fail to download on Windows
    sys.exit(0)

# take the first 5000 as Kriging is memory intensive
p = housing['data'][:5000, :-2]
x = housing['data'][:5000, -2:]
target = housing['target'][:5000]

p_train, p_test, x_train, x_test, target_train, target_test = train_test_split(p, x, target, test_size=0.3, random_state=42)

for m in models:
    print('=' * 40)
    print('regression model:', m.__class__.__name__)
    m_rk = RegressionKriging(regression_model=m, n_closest_points=10)
    m_rk.fit(p_train, x_train, target_train)
    print('Regression Score: ', m_rk.regression_model.score(p_test, target_test))
    print('RK score: ', m_rk.score(p_test, x_test, target_test))

#==================================OUTPUT==================================

# regression model: <class 'sklearn.svm.classes.SVR'>
# Finished learning regression model
# Finished kriging residuals
# Regression Score: -0.034053855457
# RK score: 0.661955766655
# regression model: <class 'sklearn.ensemble.forest.RandomForestRegressor'>
# Finished learning regression model
# Finished kriging residuals
# Regression Score: 0.699771164651
# RK score: 0.737574040386
# regression model: <class 'sklearn.linear_model.base.LinearRegression'>
# Finished learning regression model
# Finished kriging residuals
# Regression Score: 0.527796839838
# RK score: 0.604908933617

Total running time of the script: ( 0 minutes 8.950 seconds)

Note: Click here to download the full example code

4.3 1D Kriging

An example of 1D kriging with PyKrige
import os
import numpy as np
import matplotlib.pyplot as plt

plt.style.use('ggplot')

# Data taken from https://blog.dominodatalab.com/fitting-gaussian-process-models-
→python/
X, y = np.array([[-5.01, 1.06], [-4.90, 0.92], [-4.82, 0.35], [-4.69, 0.49], [-4.56, 0.52],
                 [-4.52, 0.12], [-4.39, 0.47], [-4.32, -0.19], [-4.19, 0.08], [-4.11, -0.19],
                 [-4.00, -0.03], [-3.89, -0.03], [-3.78, -0.05], [-3.67, 0.10], [-3.56, 0.44],
                 [-3.50, 0.66], [-3.39, -0.12], [-3.28, 0.45], [-3.20, 0.14], [-3.07, -0.28],
                 [-3.01, -0.46], [-2.90, -0.32], [-2.77, -1.58], [-2.69, -1.44], [-2.60, -1.51],
                 [-2.49, -1.50], [-2.41, -2.04], [-2.28, -1.57], [-2.19, -1.25], [-2.10, -1.50],
                 [-2.00, -1.42], [-1.91, -1.10], [-1.80, -0.58], [-1.67, -1.08], [-1.61, -0.79],
                 [-1.50, -1.00], [-1.37, -0.04], [-1.30, -0.54], [-1.19, -0.15], [-1.06, -0.18],
                 [-0.98, -0.25], [-0.87, -1.20], [-0.78, -0.49], [-0.68, -0.83], [-0.57, -0.15],
                 [-0.50, 0.00], [-0.38, -1.10], [-0.29, -0.32], [-0.18, -0.60], [-0.09, -0.49],
                 [0.03, -0.50], [0.09, -0.02], [0.20, -0.47], [0.31, -0.11], [0.41, -0.28],
                 [0.53, 0.40], [0.61, 0.11], [0.70, 0.32], [0.94, 0.42], [1.02, 0.57],
                 [1.13, 0.82], [1.24, 1.18], [1.30, 0.86], [1.43, 1.11], [1.50, 0.74],
                 [1.63, 0.75], [1.74, 1.15], [1.80, 0.76], [1.93, 0.68], [2.03, 0.03],
                 [2.12, 0.31], [2.23, -0.14], [2.31, -0.88], [2.40, -1.25], [2.50, -1.62],
                 [2.63, -1.37], [2.72, -0.99], [2.80, -1.92], [2.83, -1.94], [2.91, -1.32],
                 [3.00, -1.69], [3.13, -1.84], [3.21, -2.05], [3.30, -1.69], [3.41, -0.53],
                 [3.52, -0.55], [3.63, -0.92], [3.72, -0.76], [3.80, -0.41], [3.91, 0.12],
                 [4.04, 0.25], [4.13, 0.16], [4.24, 0.26], [4.32, 0.62], [4.44, 1.69],
                 [4.52, 1.11], [4.65, 0.36], [4.74, 0.79], [4.84, 0.87], [4.93, 1.01],
                 [5.02, 0.55]])

from pykrige import OrdinaryKriging
X_pred = np.linspace(-6, 6, 200)

# pykrige doesn't support 1D data for now, only 2D or 3D
# adapting the 1D input to 2D

(continues on next page)
uk = OrdinaryKriging(X, np.zeros(X.shape), y, variogram_model='gaussian',)

y_pred, y_std = uk.execute('grid', X_pred, np.array([0.]))

y_pred = np.squeeze(y_pred)
y_std = np.squeeze(y_std)

fig, ax = plt.subplots(1, 1, figsize=(10, 4))
ax.scatter(X, y, s=40, label='Input data')
ax.plot(X_pred, y_pred, label='Predicted values')
ax.fill_between(X_pred, y_pred - 3*y_std, y_pred + 3*y_std, alpha=0.3, label='Confidence interval')
ax.legend(loc=9)
ax.set_xlabel('x')
ax.set_ylabel('y')
ax.set_xlim(-6, 6)
ax.set_ylim(-2.8, 3.5)

if 'CI' not in os.environ:
    plt.show()

Total running time of the script: ( 0 minutes 0.057 seconds)

Note: Click here to download the full example code

4.4 Geometric example

A small example script showing the usage of the ‘geographic’ coordinates type for ordinary kriging on a sphere.

Out:

<table>
<thead>
<tr>
<th>Original data:</th>
</tr>
</thead>
<tbody>
<tr>
<td>Longitude: [122 166 92 138 86 122 136]</td>
</tr>
<tr>
<td>Latitude: [-46 -36 -25 -73 -25 50 -29]</td>
</tr>
<tr>
<td>z: [ 2.75 3.36 2.24 3.07 3.37 5.25 2.82]</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Krige at 60° latitude:</th>
</tr>
</thead>
<tbody>
<tr>
<td>Longitude: [ 0. 60. 120. 180. 240. 300. 360.]</td>
</tr>
<tr>
<td>Value: [ 5.29 5.11 5.27 5.17 5.35 5.63 5.29]</td>
</tr>
<tr>
<td>Sigma²: [ 2.22 1.32 0.42 1.21 2.07 2.48 2.22]</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Ignoring curvature:</th>
</tr>
</thead>
<tbody>
<tr>
<td>Value: [ 4.55 4.72 5.25 4.82 4.61 4.53 4.48]</td>
</tr>
<tr>
<td>Sigma²: [ 3.79 2. 0.39 1.85 3.54 5.46 7.53]</td>
</tr>
</tbody>
</table>
```python
from pykrige.ok import OrdinaryKriging
import numpy as np

# Make this example reproducible:
np.random.seed(89239413)

# Generate random data following a uniform spatial distribution
# of nodes and a uniform distribution of values in the interval
# [2.0, 5.5]:
N = 7
lon = 360.0*np.random.random(N)
lit = 180.0/np.pi*np.arcsin(2*np.random.random(N)-1)
z = 3.5*np.random.rand(N) + 2.0

# Generate a regular grid with 60° longitude and 30° latitude steps:
grid_lon = np.linspace(0.0, 360.0, 7)
grid_lat = np.linspace(-90.0, 90.0, 7)

# Create ordinary kriging object:
OK = OrdinaryKriging(lon, lat, z, variogram_model='linear', verbose=False,
                     enable_plotting=False, coordinates_type='geographic')

# Execute on grid:
z1, ss1 = OK.execute('grid', grid_lon, grid_lat)

# Create ordinary kriging object ignoring curvature:
OK = OrdinaryKriging(lon, lat, z, variogram_model='linear', verbose=False,
                     enable_plotting=False)

# Execute on grid:
z2, ss2 = OK.execute('grid', grid_lon, grid_lat)

# Print data at equator (last longitude index will show periodicity):
print("Original data:")
print("Longitude:", lon.astype(int))
print("Latitude: ", lat.astype(int))
print("z: ", np.array_str(z, precision=2))
print("Krige at 60° latitude:
K
E
--------------------")
print("Longitude", grid_lon)
print("Value: ", np.array_str(z1[5,:], precision=2))
print("Sigma^2: ", np.array_str(ss1[5,:], precision=2))
print("Ignoring curvature:
--------------------")
print("Value: ", np.array_str(z2[5,:], precision=2))
print("Sigma^2: ", np.array_str(ss2[5,:], precision=2))
```

(continues on next page)
# Ignoring curvature:
# =====================
# Value: [ 4.55 4.72 5.25 4.82 4.61 4.53 4.48]
# Sigma^2: [ 3.77 1.99 0.39 1.84 3.52 5.43 7.5 ]

We can see that the data point at longitude 122, latitude 50 correctly dominates the kriged results, since it is the closest node in spherical distance metric, as longitude differences scale with cos(latitude).

When kriging using longitude / latitude linearly, the value for grid points with longitude values further away as longitude is now incorrectly weighted equally as latitude.

Total running time of the script: ( 0 minutes 0.013 seconds)
CHAPTER 5

Release notes

5.1 Version 1.4.1

January 13, 2019

5.1.1 New features

• Added method to obtain variogram model points. PR#94 by Daniel Mejía Raigosa

5.1.2 Bug fixes

• Fixed OrdinaryKriging readme example. PR#107 by Harry Matchette-Downes
• Fixed kriging matrix not being calculated correctly for geographic coordinates. PR99 by Mike Rilee

5.2 Version 1.4.0

April 24, 2018

5.2.1 New features

• Regression kriging algotithm. PR #27 by Sudipta Basaks.
• Support for spherical coordinates. PR #23 by Malte Ziebarth
• Kriging parameter tuning with scikit-learn. PR #24 by Sudipta Basaks.
• Variogram model parameters can be specified using a list or a dict. Allows for directly feeding in the partial sill rather than the full sill. PR #47 by Benjamin Murphy.
5.2.2 Enhancements

- Improved memory usage in variogram calculations. PR #42 by Sudipta Basaks.
- Added benchmark scripts. PR #36 by Roman Yurchak
- Added an extensive example using the meusegrids dataset. PR #28 by kvanlombeek.

5.2.3 Bug fixes

- Statistics calculations in 3D kriging. PR #45 by Will Chang.
- Automatic variogram estimation robustified. PR #47 by Benjamin Murphy.

5.3 Version 1.3.1

December 10, 2016

- More robust setup for building Cython extensions

5.4 Version 1.3.0

October 23, 2015

- Added support for Python 3.
- Updated the setup script to handle problems with trying to build the Cython extensions. If the appropriate compiler hasn’t been installed on Windows, then the extensions won’t work (see this discussion of using Cython extensions on Windows for how to deal with this problem). The setup script now attempts to build the Cython extensions and automatically falls back to pure Python if the build fails. **NOTE that the Cython extensions currently are not set up to work in Python 3** (see discussion in issue #10), so they are not built when installing with Python 3. This will be changed in the future.

5.5 Version 1.2.0

August 1, 2015

- Updated the execution portion of each class to streamline processing and reduce redundancy in the code.
- Integrated kriging with a moving window for two-dimensional ordinary kriging. Thanks to Roman Yurchak for this addition. This can be very useful for working with very large datasets, as it limits the size of the kriging matrix system. However, note that this approach can also produce unexpected oddities if the spatial covariance of the data does not decay quickly or if the window is too small. (See Kitanidis 1997 for a discussion of potential problems in kriging with a moving window; also see closed issue #2 for a brief note about important considerations when kriging with a moving window.)
- Integrated a Cython backend for two-dimensional ordinary kriging. Again, thanks to Roman Yurchak for this addition. Note that currently the Cython backend is only implemented for two-dimensional ordinary kriging; it is not implemented in any of the other kriging classes. (I’ll gladly accept any pull requests to extend the Cython backend to the other classes.)
- Implemented two new generic drift capabilities that should allow for use of arbitrary user-designed drifts. These generic drifts are referred to as ‘specified’ and ‘functional’ in the code. They are available for both two-dimensional and three-dimensional universal kriging (see below). With the ‘specified’ drift capability, the user specifies the values of the drift term at every data point and every point at which the kriging system is to be evaluated. With the ‘functional’ drift capability, the user provides callable function(s) of the two or three spatial coordinates that define the drift term(s). The functions must only take the spatial coordinates as arguments. An arbitrary number of ‘specified’ or ‘functional’ drift terms may be used. See UniversalKriging.__doc__ or UniversalKriging3D.__doc__ for more information.

- Made a few changes to how the drift terms are implemented when the problem is anisotropic. The regional linear drift is applied in the adjusted coordinate frame. For the point logarithmic drift, the point coordinates are transformed into the adjusted coordinate frame and the drift values are calculated in the transformed frame. The external scalar drift values are extracted using the original (i.e., unadjusted) coordinates. Any functions that are used with the ‘functional’ drift capability are evaluated in the adjusted coordinate frame. Specified drift values are not adjusted as they are taken to be for the exact points provided.

- Added support for three-dimensional universal kriging. The previous three-dimensional kriging class has been renamed OrdinaryKriging3D within module ok3d, and the new class is called UniversalKriging3D within module uk3d. See UniversalKriging3D.__doc__ for usage information. A regional linear drift (‘regional_linear’) is the only code-internal drift that is currently supported, but the ‘specified’ and ‘functional’ generic drift capabilities are also implemented here (see above). The regional linear drift is applied in all three spatial dimensions.

5.6 Version 1.1.0

May 25, 2015

- Added support for two different approaches to solving the entire kriging problem. One approach solves for the specified grid or set of points in a single vectorized operation; this method is default. The other approach loops through the specified points and solves the kriging system at each point. In both of these techniques, the kriging matrix is set up and inverted only once. In the vectorized approach, the rest of the kriging system (i.e., the RHS matrix) is set up as a single large array, and the whole system is solved with a single call to numpy.dot(). This approach is faster, but it can consume a lot of RAM for large datasets and/or large grids. In the looping approach, the rest of the kriging system (the RHS matrix) is set up at each point, and the kriging system at that point is solved with a call to numpy.dot(). This approach is slower, but it does not take as much memory. The approach can be specified by using the backend kwarg in the execute() method: 'vectorized' (default) for the vectorized approach, 'loop' for the looping approach. Thanks to Roman Yurchak for these changes and optimizations.

- Added support for implementing custom variogram models. To do so, set variogram_model to 'custom'. You must then also specify variogram_parameters as well as variogram_function, which must be a callable object that takes only two arguments, first a list of function parameters and then the distances at which to evaluate the variogram model. Note that currently the code will not automatically fit the custom variogram model to the data. You must provide the variogram_parameters, which will be passed to the callable variogram_function as the first argument.

- Modified anisotropy rotation so that coordinate system is rotated CCW by specified angle. The sense of rotation for 2D kriging is now the opposite of what it was before.

- Added support for 3D kriging. This is now available as class Krige3D in pykrige.k3d. The usage is essentially the same as with the two-dimensional kriging classes, except for a few extra arguments that must be passed during instantiation and when calling Krige3D.execute(). See Krige3D.__doc__ for more information.
5.7 Version 1.0.3

February 15, 2015

- Fixed a problem with the tests that are performed to see if the kriging system is to be solved at a data point. (Tests are completed in order to determine whether to force the kriging solution to converge to the true data value.)
- Changed setup script.

5.8 Version 1.0

January 25, 2015

- Changed license to New BSD.
- Added support for point-specific and masked-grid kriging. Note that the arguments for the OrdinaryKriging.execute() and UniversalKriging.execute() methods have changed.
- Changed semivariogram binning procedure.
- Boosted execution speed by almost an order of magnitude.
- Fixed some problems with the external drift capabilities.
- Added more comprehensive testing script.
- Fixed slight problem with read_asc_grid() function in kriging_tools. Also made some code improvements to both the write_asc_grid() and read_asc_grid() functions in kriging_tools.

5.9 Version 0.2.0

November 23, 2014

- Consolidated backbone functions into a single module in order to reduce redundancy in the code. OrdinaryKriging and UniversalKriging classes now import and call the core module for the standard functions.
- Fixed a few glaring mistakes in the code.
- Added more documentation.

5.10 Version 0.1.2

October 27, 2014

- First complete release.
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