

6:20-6:55 Geir-Arne Fuglstad (Norwegian University of Science and Technology, Norway)

Statistical spatio-temporal modelling with SPDEs

Geir-Arne Fuglstad (Norwegian University of Science and Technology)

The application of stochastic partial differential equations combined with numerical discretization methods has been a popular line of research in spatial statistics over the last 15 years. The focus has been on computationally efficient inference for the Matérn covariance model, and extensions of this covariance model to more complex covariance structures and/or geometries. Spatial covariance structures and discretization methods have received the most attention, but, in recent years, there has also been a drive towards more complicated spatio-temporal dynamics. In this talk, I first aim to give a short general overview, and then to discuss our recent developments in this direction.