



The University of Chicago
Department of Statistics

Seminars for First Year Ph.D. Students

STEFFANO CASTRUCCIO

Department of Statistics
The University of Chicago

Fast and Exact Simulation of Large Gaussian Lattice Systems in \mathbb{R}

WEDNESDAY, May 27, 2009, at 4:00 PM
110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

I will present an algorithm for simulating a random field on a square lattice in \mathbb{R}^2 that uses an embedding in a circulant structure. I will also introduce some of the recent improvements that use compactly supported covariance functions, and compare the results on a simulation.