

Basic Interpolation and Geostatistics

Interpolation in GeoScene3D



Agenda

- Interpolation defined
- General workflow in GeoScene3D
- Interpolation methods: Nearest-Neighbour (NN)
- Interpolation methods: Inverse Distance Weighted (IDW)
- Interpolation methods: Kriging
- Summing up



Interpolation

- A method of constructing new data points within the range of a discrete set of known data points.
- Interpolation is an estimation of values within known values from a sequence of values (surrounding known values)
- Irregular datapoints are interpolated to a regular grid







Known Data





We have our data

We have our empty grid

We estimate values in each node

Using an interpolation method

Whithin have a search range

Which we use to *define* the data to use in the interpolation.

And *calculate an estimate* In the cell node!





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-- 🗖 🤜 Terrain 🔳

Z ⊨ 2D Grids

ℤ F: 3D Grids

Points

Layers

Data

Lights

🗸 📥 Sky

- 🗖 🥁 West

--- 🗖 🔆 East

South
 Camera 2

🔽 🏹 Camera 1 🗔

-- 🔽 🤜 DataValues 🗖

🔽 🚺 DataValues 💻

GeoScene3D - Interpolation

1. Choose you data for interpolation

Object Properties... ("DataValues")

Associated Objects Color...

Disable Object (unload data)

Ctrl+Alt+E

Ctrl+Alt+D

Show Profile Window

🔗 Start Edit Session

Stop Edit Session

Interpolate...

Detivate Blanking

✓ Refresh Data In Object

2. Choose interpolation algorithm





3: Select and inspect data...





4: Specify settings for the algorithm selected...





5: Define Search Range...





Grid Geometry and Data Extent



Define Resulting Grid

- How detailed features do you wish (or are able) to resolve ?
- WARNING: Small grid cells potentially leads to very large grids !
- Be conservative!



Destination

I	nterpolation Wizard										
ſ	Algorithm	Destination									
I	Source Data	The interpolation creates a grid file that is saved to disk. This file is then automatically added to the scene using the dataset name and object name									
l	Variogram	specified here.									
l	Settings	New Surface Object									
I	Search	Grid Filename(*.grd):									
	Grid Geometry	D: \Thailand \Interpolation \Grids \TopSand.grd									
I	Destination	Surface Object Name: Grid Dataset Name:									
I	<u>Finish</u>	TopSand TopSand_Grid									
		Object Group Node (optional):									
I		Surfaces 👻									
		© Replace Existing Surface Object TopSand									
	< <u>B</u> ack <u>N</u> ext > Cancel										

- Save in a project folder
- Be consistent !
- Avoid clutter in your project structure !





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GeoScene3D General Presentation

Nearest Neighbour

Description

At each grid point a value is assigned the value of the nearest data point within the search radius.

Parameters

• None

Advantages

- Simple and fast
- Keeps high and low extreme values in the interpolated surfaces.

Disadvantages

- Maybe to simple 🙂
- Results in high frequency "noisy" surface





Nearest Neighbour in GeoScene3D

Interpolation Wizard				
Algorithm	Algorithm			
Source Data	Select the interpolation algorithm. 2D algorithms produce 2D gri algorithms produce 3D Grids.	ds whereas 3D		
Settings				
Search	2D Algorithms. Produces 2D grid file and Surface (object.		
Grid Geometry	Inverse Distance Weighting			
Destination	Nearest Neighbor			
Finish	C Kriging (GSLIB)			
	3D Algorithms. Produces 3D grid file and 3D Grid	Interpolation Wizard		
	Inverse Distance Weighting		6 HI	
	Nearest Neighbor	Algorithm	Settings	
	Kriging (GSLIB)		In this page the selected algorithm is configured.	
		Source Data		
		Settings		
STOP	< Back	Search	No settings available for nearest neighbor	
		Grid Geometry		
		Destination		
		Destribution		
		Finish		
		GTOD		
		STOP	< <u>B</u> ack <u>N</u> ext >	Cancel









When would this be an appropriate way to interpolate data?



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Inverse Distance Weighted (IDW)

Description

At each grid point a value is assigned based on a *weighted mean* of the values within the search radius. The weighting is done by distance lifted to a Power.

Parameters

- Search Radius
- Exponent (Power)
- Smooth factor
- Search direction
- Point Limits / Quadrant Search

Advantages

- Simple and relatively fast
- Gives nice smooth picture

Disadvantages

Smoothing removes extremes from data





Inverse Distance Weighted in GeoScene3D

Interpolation Wizard						
Algorithm	Algorithm					
Source Data	Select the interpolation algorithm. 2D algorithms produce 2D grids whereas 3D algorithms produce 3D Grids.					
Settings						
Search	2D Algorithms. Produces 2D grid file and Surface object.					
Grid Geometry	Inverse Distance Weighting					
Destination	Nearest Neighbor					
Finish	C Kriging (GSLIB)					
	 3D Algorithms. Produces 3D grid file and 3D Grid object. Inverse Distance Weighting Nearest Neighbor Kriging (GSLIB) 					
STOP	< <u>B</u> ack <u>N</u> ext > Cancel					

Interpolation Wizard (Top_Sand_1)							
Algorithm Source Data	Settings In this page the selected a	algorithm is configured.					
Settings							
Search	Exponent:	4.00					
Grid Geometry		, Z.					
Destination	Smooth Factor:	1,00					
Finish	Point Limits						
	 None Quadrant Count Max Count 						
STOP		< <u>B</u> ack <u>N</u> ext > Cancel					



Inverse Distance Weighted in GeoScene3D

Max Count

• Defines a limit of max number of data points within a defined search radius. A kind of a "dynamic search radius"

Example:

- Search Radius = 250 m
- 6 points within Search Radius
- Max Count = 4
- "Real" Search Radius will be smaller than 250 m (approx. 180 m)





Inverse Distance Weighted in GeoScene3D

Quadrant Search

- Divide the search neighborhood into 4 quadrants and specify the maximum number of samples per quadrant
- If a quadrant has samples less than the maximum, it keeps all samples.
 Otherwise keeps the closest ones
- Quadrant search accomplishes some declustering





Interpolation – distribution of data points















Interpolation – Inverse Distance: Search Radius



- As search radius increases more data are included in the interpolation
- Weighting has an exponential growth as we approach the location of data points
- Smoothing counteracts this...















Interpolation – Inverse Distance: Smooth Factor

IDW General definition:

Interpolate a value, u, at a given point **x** based on samples for $u_i = u(x_i)$ for i = 0, 1, ..., N

$$u(\mathbf{x}) = \sum_{i=0}^{N} \frac{w_i(\mathbf{x})u_i}{\sum_{j=0}^{N} w_j(\mathbf{x})}, \quad \text{where weighting function is:} \quad w_i(\mathbf{x}) = \frac{1}{d(\mathbf{x}, \mathbf{x}_i)^p}$$

In GeoScene3D, a smoothing factor, s, is introduced in the weighting function as:

$$w_i(x) = \frac{1}{(\sqrt{(x - x_i)^2 + (y - y_i)^2 + s^2})^p}$$

S: Makes weight smaller close to x.























Different Exponents







• Smoothing factor counteracts this – see formula:

$$w_i(x) = \frac{1}{(\sqrt{(x - x_i)^2 + (y - y_i)^2 + s^2})^p}$$



Inverse Distance Weighting

- Works best for dense, evenly-spaced sample point sets.
- Does not consider any trends in the data
 - *if actual surface values change more in the north-south direction than they do in the east-west direction the interpolated surface will average out this bias rather than preserve it (Quadrant Count can to some extent compensate for this).*
- Cannot make estimates above the maximum or below the minimum sample values.
 For an elevation surface, this has the effect of flattening peaks and valleys (unless their high and low points are part of the sample).
- Interpolated value will correspond to data value in data point if grid and point are overlapping.
- Smooth Factor counteracts spiking...
- Check your search radius if experiencing interpolation artifacts...
- Check your data distribution in the statistics high differences might call for a higher Exponent...



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Kriging

Description

At each grid point a value is assigned based on a weighted using a statistical approach. Uses GSLIB.

Parameters

• MANY !! 🙂

Advantages

- Based on statistics
- Supplies a measure of uncertainty variance grid.
- A statistical approach

Disadvantages

- Time consuming slow performance
- Complicated requires knowledge !!

Data must have Normal – Gaussian - Distribution





Gauss Distribution and Central Limit Theorem

Many physical phenomena in nature arise from a number of additive variations. The distributions of the individual variations are often unknown, however, the histogram of the summed variable is often observed to be approximately Normal.





SAMPLING FREQUENCY !!

Example

Bean Machine – beans are dropped and randomly falls into binns. As by magic the Gaussian distribution appears ⁽²⁾



Kriging

Interpolation based on an assumption that the data describes the sampling of a normally (Gaussian) distributed phenomena.



Kriging example in 1 Dimension

Example of one-dimensional data interpolation by kriging, with confidence intervals. Squares indicate the location of the data. The kriging interpolation is in red. The confidence intervals are in green



Kriging User Inter face and methodology in GeoScene3D





Variogram





Spherical

Exponential

*Gaussian

GeoScene3D - Interpolation

×

1000,00

Scale

Statistics:

Value.Min: -37.8

Value.Mean: -0.1

X.Cell.Size: 10.0

X.Cell.Num: 100.0

Y.Cell.Size: 10.0

Y.Cell.Num: 100.0

ColorScale...

Value.Min: -40.0

Value.Max: 41.9

Value.Mean: -0.2

X.Cell.Size: 10.0

X.Cell.Num: 100.0

Y.Max: 0.0 Y.Cell.Size: 10.0

Y.Cell.Num: 100.0

ColorScale...

Close

Y.Min: 1000.0

X.Min: 0.0

X.Max: 1000.0

Scale:

Statistics:

Close ×

1000,00

Value.Max: 36.4

X.Min: 0.0 X.Max: 1000.0

Y.Min: 1000.0 Y.Max: 0.0

Simulation

Variogram Simulation (SGSIM)

Simulate

Simulate

ara.

Variogram Simulation (SGSIM)

Variogram









Kriging Result



*NOTE: a nugget of 0.01 added!



Variogram



500 1.000 1.500 2.000 2.500 3.000 3.500 4.000 4.500 5.000 5.500 6.000



Simulation

Kriging Result



AZ=0

AZ=45

AZ=90

0



Settings

I	nterpolation Wizard		×									
ſ	Algorithm	Settings										
l	Source Data	In this page the selected algorithm is configure	ed.									
	Variogram											
J	Settings	Kriging Type	Variance									
	Search	Simple Kriging	Variance Grid File									
	Grid Geometry	Ordinary Kriging										
	Destination	Data Count Per Search	Value Trimming Limits									
	Finish	Upper: 1E21										
		Block Discretization (1=Point Kriging)	Lower: -1E21									
		X: 1	Octant Search (0=off)									
		Y: 1	Max: 0									
		Z: 1										
		< <u>B</u> ack	Next > Cancel									



Interpolation Wizard								
Algorithm	Settings							
Source Data	In this page the selected algorithm is configured.							
Variogram								
Settings	Kriging Type	Variance						
Search	Simple Kriging	Variance Grid File						
Grid Geometry	Ordinary Kriging							
Destination	Data Count Per Search	Value Trimming Limits						
Finish	Min: 1 Max: 100	Upper: 1E21						
	Block Discretization (1=Point Kriging)	Lower: -1E21						
	X: 1	Octant Search (0=off)						
	Y: 1	Max: 0						
	Z: 1							
< <u>B</u> ack <u>N</u> ext > Cancel								

Variance Grid: Check to produce a Variance Grid for the result.







- Use it to check result
- Distribution of points
- Uncertainty analysis



Search

Interpolation Wizard	
Algorithm	Search
Source Data	The search options defines what data points to consider in the interpolation. 2D algorithms searc in XY only whereas 3D algorithms also search in the Z
Variogram	(vertical) direction.
Settings	Search Ellipsis Angle
Search	X: 15000.00 🔀 Angle 1: 0.00
Grid Geometry	Y. 15000.00 X
Destination	
Finish	Z: 50.00 💢 Angle 3: 0.00 🏠
	< <u>B</u> ack <u>N</u> ext > Cancel



Define the Search Ellipses

- Remember distribution of data in Scatter plot !!
- Use "Data Count Per Search" to restrict to many points
- If using an Angle experiment first with the experimental variogram to check for anisotropi !



Search

Interpolation Wizard	X		r										
Algorithm	Grid Geometry	1	F	0	0	0	0	0	0	0	0	0	0
Source Data	Specify the size and geometry of the resulting output grid. 2D grids must have identical node spacing in XY.		Ł	0	0	0	0	0	0	0	0	0	0
Variogram		0.8	F	0	0	0	~	0	0	0	0	0	0
Settings	Grid Extent (corner node coordinates)		ŀ	0	v	0	0	0	U	U	0	U	U
Search	X Min: 1055400.00 🔀 X Max: 1062300.00 🔀 Adjust		E	0	0	0	0	0	0	0	0	0	0
Grid Geometry	Y Min: 1954300.00 📢 Y Max: 1959800.00 📢 Data Extent	0.6	F	0	0	0	0	0	0	0	0	0	0
Destination			E	0	0	0	0	0	0	0	0	0	0
Finish	Z Min: 0.00 💢 Z Max: 5.00 💢 Scene Extent	~	Ł	0	0	0	0	0	0	0	0	0	0
	Node Spacing Node Count Grid Info	0,4	F	0	0	0	0	0	0	0	0	0	0
	X: 100.00 X: 70 Width (X): 6900.00		Ē	~	~	~	~	~	~	~	~	~	~
	Y: 100.00 Y: 56 Depth (Z): 5.00	0.2	F	0	0	0	0	0	0	0	0	0	0
	Z: 5.00 Z: 2 Z Nodes: 3920		F	0	0	0	0	0	0	0	0	0	0
		0	F	0	0	0	0	0	0	0	0	0	0
			Ľ,	1.		1.		1	1		11		. 1
				0		0.2	C).4	0.	6	0.8		1
								X					

Define Resulting Grid

- Again remember distribution of data in Scatter plot !!
- How detailed features do you wish (or are able) to resolve ?
- WARNING: Small grid cells potentially leads to very large grids !
- Be conservative!



Ir	Interpolation Wizard									
ſ	Algorithm	Destination								
l	Source Data	automatically added to the scene using the dataset name and object name								
L	Variogram	specified here.								
	Settings	New Surface Object								
	Search	Grid Filename(*.grd):								
	Grid Geometry	D: \Thailand \Interpolation \Grids \TopSand.grd								
	Destination	Surface Object Name: Grid Dataset Name:								
	<u>Finish</u>	TopSand TopSand_Grid								
		Object Group Node (optional):								
		Surfaces 👻								
C Replace Existing Surface Object										
	< <u>B</u> ack <u>N</u> ext > Cancel									



General Rules of Thumb

- Check the data distribution is it Gaussian?
- Check the spatial distribution of data
- Use the simplest model to fit the variogram
- If "islands" appears in you results, check the range used in the modeling !!
- Check that SILL corresponds to the variance you are expecting

Be aware that your choices in building the variogram deeply impacts the final result Many variables to consider – **SO be careful !**

Kriging is a form of ART!





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We have our data

We have our empty grid

We estimate values in each node

Using a interpolation method

Which have a search range

Which we use to find the data to use in the interpolation.

And calculate an estimate In the cell node!





NN

• Simple - assign nearest value

IDW

- Provides smooth surfaces assigns a value based on distance weight
- Removes trends in data
- Beware of range issues can be handled using smoothing factor
- High Power=High Frequency; Low Power=Low Frequency

Kriging

- Statistical method gives a value AND a measure of uncertainty
- Possibility for conserving trends in data (anisotropy)
- Variogram a statistical tool for examining the data