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Subject: Co-Kriging implementation

Posted by [Leo](#) on Mon, 21 Oct 2013 09:22:09 GMT

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Dear IDL group,

Co-Kriging has become a widespread method for the interpolation of irregularly spaced data. By performing a kriging interpolation on e.g. the residuals of a regression of the dependent variable with auxiliary variable(s) the interpolation results can be improved.

I'm looking for an implementation of Co-Kriging in IDL. Has someone come across something?

Of course, I could do a regression first and then feed the residuals to KRIG2D or GRIDDATA, but for model error handling a combined solution would be much nicer.

And I'm sure that I'm not the first one looking for that in IDL...

Many thanks in advance

Leo

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