Gaussian Process Computing with Vecchia's Approximation and the GpGp R Package

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Résumé

Despite being around for more than 30 years, Vecchia's Gaussian process approximation has only recently gained widespread popularity, but is now emerging as the state-of-the-art approximation. Behind its simple definition lies a bounty of interesting research questions. I will present some of our work on the approximation, and I will describe and demonstrate our implementation of Vecchia's approximation in the GpGp R package.

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