

19th International Joint Conference on Computational and Financial  
Econometrics and Computational and Methodological Statistics  
Birkbeck College, University of London

**19th International Joint Conference CFE-CMStatistics**

Computational and Methodological Statistics (CMStatistics 2025)

Computational and Financial Econometrics (CFE 2025)

13-15 December 2025, Birkbeck, University of London, UK



## On Space-time local interaction machines

This presentation will focus on the development of local interaction machines (SLIMs) for scalar and vector (multi-output) spatiotemporal processes. SLIMs employ sparse precision matrices which can significantly improve the computational efficiency of regression tasks compared to the Gaussian process framework. The construction of permissible precision matrices that can incorporate general distance measures will be discussed. Parameter estimation and regression equations based on these precision matrices will be presented, and example datasets will be used to illustrate the application of SLIMs.

This research was funded by the research project SLIMNETS, which is implemented in the framework of the H.F.R.I call "3rd Call for H.F.R.I.'s Research Projects to Support Faculty Members & Researchers" (H.F.R.I. Project Number: 25024.)



A1203 - Status: Accepted

Type of publication: Only Abstract

Type of presentation: Invited Talk for an Organized Session

Session: Physics-guided spatio-temporal data: Descriptive versus dynamical system approaches and contribution

Invited by: Arthur Guillaumin

Authors: Dionissios Hristopoulos - Technical University of Crete (Greece) [presenting]

Keywords: computational methods, regression models, statistical learning, statistical modelling