Package ‘glmmfields’

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Type Package

Title Generalized Linear Mixed Models with Robust Random Fields for Spatiotemporal Modeling

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Description Implements Bayesian spatial and spatiotemporal models that optionally allow for extreme spatial deviations through time. 'glmmfields' uses a predictive process approach with random fields implemented through a multivariate-t distribution instead of the usual multivariate normal. Sampling is conducted with 'Stan'. References: Anderson and Ward (2019) <doi:10.1002/ecy.2403>.

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URL https://github.com/seananderson/glmmfields

BugReports https://github.com/seananderson/glmmfields/issues

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glmmfields-package

The `glmmfields` package.

Description

Implements Bayesian spatial and spatiotemporal models that optionally allow for extreme spatial deviations through time. 'glmmfields' uses a predictive process approach with random fields implemented through a multivariate-t distribution instead of the usual multivariate normal. Sampling is conducted with 'Stan'.

References


format_data

Format data for fitting a glmmfields model

Description

Format data for fitting a glmmfields model
Usage

```r
format_data(
  data,
  y,
  X,
  time,
  lon = "lon",
  lat = "lat",
  station = NULL,
  nknots = 25L,
  covariance = c("squared-exponential", "exponential", "matern"),
  fixed_intercept = FALSE,
  cluster = c("pam", "kmeans")
)
```

Arguments

data A data frame to be formatted
y A numeric vector of the response
X A matrix of the predictors
time A character object giving the name of the time column
lon A character object giving the name of the longitude column
lat A character object giving the name of the latitude column
station A numeric vector giving the integer ID of the station
nknots The number of knots
covariance The type of covariance function
fixed_intercept Should the intercept be fixed?
cluster The type of clustering algorithm used to determine the not locations. "pam" = pam. kmeans is faster for large datasets.

Description

Fit a spatiotemporal random fields model that optionally uses the MVT distribution instead of a MVN distribution to allow for spatial extremes through time. It is also possible to fit a spatial random fields model without a time component.
Usage

```r
glmmfields(
  formula, data, lon, lat,
  time = NULL, nknots = 15L,
  prior_gp_theta = half_t(3, 0, 5),
  prior_gp_sigma = half_t(3, 0, 5),
  prior_sigma = half_t(3, 0, 5),
  prior_rw_sigma = half_t(3, 0, 5),
  prior_intercept = student_t(3, 0, 10),
  prior_beta = student_t(3, 0, 3),
  prior_phi = student_t(1000, 0, 0.5),
  fixed_df_value = 1000,
  fixed_phi_value = 0,
  estimate_df = FALSE,
  estimate_ar = FALSE,
  family = gaussian(link = "identity"),
  covariance = c("squared-exponential", "exponential", "matern"),
  matern_kappa = 0.5,
  algorithm = c("sampling", "meanfield"),
  year_re = FALSE,
  nb_lower_truncation = 0,
  control = list(adapt_delta = 0.9),
  save_log_lik = FALSE,
  df_lower_bound = 2,
  cluster = c("pam", "kmeans"),
  ...
)
```

Arguments

- **formula**: The model formula.
- **data**: A data frame.
- **lon**: A character object giving the name of the longitude column.
- **lat**: A character object giving the name of the latitude column.
- **time**: A character object giving the name of the time column. Leave as NULL to fit a spatial GLMM without a time element.
- **nknots**: The number of knots to use in the predictive process model. Smaller values will be faster but may not adequately represent the shape of the spatial pattern.
- **prior_gp_theta**: The prior on the Gaussian Process scale parameter. Must be declared with `half_t()`. Here, and throughout, priors that are normal or half-normal can be implemented by setting the first parameter in the half-t or student-t distribution to a large value. E.g. something greater than 100.
prior_gp_sigma  The prior on the Gaussian Process eta parameter. Must be declared with `half_t()`.

prior_sigma  The prior on the observation process scale parameter. Must be declared with `half_t()`. This acts as a substitute for the scale parameter in whatever observation distribution is being used. E.g. the CV for the Gamma or the dispersion parameter for the negative binomial.

prior_rw_sigma  The prior on the standard deviation parameter of the random walk process (if specified). Must be declared with `half_t()`.

prior_intercept  The prior on the intercept parameter. Must be declared with `student_t()`.

prior_beta  The prior on the slope parameters (if any). Must be declared with `student_t()`.

prior_phi  The prior on the AR parameter. Must be declared with `student_t()`.

fixed_df_value  The fixed value for the student-t degrees of freedom parameter if the degrees of freedom parameter is fixed in the MVT. If the degrees of freedom parameter is estimated then this argument is ignored. Must be 1 or greater. Very large values (e.g. the default value) approximate the normal distribution. If the value is >=1000 then a true MVN distribution will be fit.

fixed_phi_value  The fixed value for temporal autoregressive parameter, between random fields at time(t) and time(t-1). If the phi parameter is estimated then this argument is ignored.

estimate_df  Logical: should the degrees of freedom parameter be estimated?

estimate_ar  Logical: should the AR (autoregressive) parameter be estimated? Here, this refers to a autoregressive process in the evolution of the spatial field through time.

family  Family object describing the observation model. Note that only one link is implemented for each distribution. Gamma, negative binomial (specified via `nbinom2()` as `nbinom2(link = "log")`), and Poisson must have a log link. Binomial must have a logit link. Also implemented is the lognormal (specified via `lognormal()` as `lognormal(link = "log")`). Besides the negative binomial and lognormal, other families are specified as shown in `family`.

covariance  The covariance function of the Gaussian Process. One of "squared-exponential", "exponential", or "matern".

matern_kappa  Optional parameter for the Matern covariance function. Optional values are 1.5 or 2.5. Values of 0.5 are equivalent to exponential.

algorithm  Character object describing whether the model should be fit with full NUTS MCMC or via the variational inference mean-field approach. See `rstan::vb()`.

Note that the variational inference approach should not be trusted for final inference and is much more likely to give incorrect inference than MCMC.

year_re  Logical: estimate a random walk for the time variable? If TRUE, then no fixed effects (B coefficients) will be estimated. In this case, prior_intercept will be used as the prior for the initial value in time.

nb_lower_truncation  For NB2 only: lower truncation value. E.g. 0 for no truncation, 1 for 1 and all values above. Note that estimation is likely to be considerably slower with
lower truncation because the sampling is not vectorized. Also note that the log likelihood values returned for estimating quantities like LOOIC will not be correct if lower truncation is implemented.

control List to pass to rstan::sampling(). For example, increase adapt_delta if there are warnings about divergent transitions: control = list(adapt_delta = 0.99). By default, glmmfields sets adapt_delta = 0.9.

save_log_lik Logical: should the log likelihood for each data point be saved so that information criteria such as LOOIC or WAIC can be calculated? Defaults to FALSE so that the size of model objects is smaller.

df_lower_bound The lower bound on the degrees of freedom parameter. Values that are too low, e.g. below 2 or 3, it might affect chain convergence. Defaults to 2.

cluster The type of clustering algorithm used to determine the knot locations. "pam" = cluster::pam(). The "kmeans" algorithm will be faster on larger datasets.

Details

Note that there is no guarantee that the default priors are reasonable for your data. Also, there is no guarantee the default priors will remain the same in future versions. Therefore it is important that you specify any priors that are used in your model, even if they replicate the defaults in the package. It is particularly important that you consider that prior on gp_theta since it depends on the distance between your location points. You may need to scale your coordinate units so they are on a ballpark range of 1-10 by, say, dividing the coordinates (say in UTMs) by several order of magnitude.

Examples

```r
# Spatiotemporal example:
s <- sim_glmmfields(n_draws = 12, n_knots = 12, gp_theta = 1.5, gp_sigma = 0.2, sd_obs = 0.2)
print(s$plot)
# options(mc.cores = parallel::detectCores()) # for parallel processing
# should use 4 or more chains for real model fits
m <- glmmfields(y ~ 0, time = "time", lat = "lat", lon = "lon", data = s$dat, nknots = 12, iter = 1000, chains = 2, seed = 1)

# Spatial example (with covariates) from the vignette and customizing # some priors:
s <- sim_glmmfields(n_draws = 1, gp_theta = 1.2, n_data_points = N, gp_sigma = 0.3, sd_obs = 0.1, n_knots = 12, obs_error = "gamma", covariance = "squared-exponential", X = X, B = c(0.5, 0.2)) # B represents our intercept and slope
d <- s$dat
```
lognormal

lognormal <- temperature
library(ggplot2)
ggplot(s$d$dat, aes(lon, lat, colour = y)) +
  viridis::scale_colour_viridis() +
  geom_point(size = 3)
m_spatial <- glmmfields(y ~ temperature, data = d, family = Gamma(link = "log"),
  lat = "lat", lon = "lon", nknots = 12, iter = 2000, chains = 2,
  prior_beta = student_t(100, 0, 1), prior_intercept = student_t(100, 0, 5),
  control = list(adapt_delta = 0.95))

lognormal

Lognormal family

Description

Lognormal family

Usage

lognormal(link = "log")

Arguments

link The link (must be log)

Examples

lognormal()

loo.glmmfields

Return LOO information criteria

Description

Extract the LOOIC (leave-one-out information criterion) using \texttt{loo::loo()}.

Usage

## S3 method for class 'glmmfields'
loo(x, ...)

Arguments

x Output from \texttt{glmmfields()}. Must be fit with \texttt{save_log_lik = TRUE}, which is \textit{not} the default.

... Arguments for \texttt{loo::relative_eff()} and \texttt{loo::loo.array()}.
Examples

```r
set.seed(1)
s <- sim_glmmfields(n_draws = 12, n_knots = 12, gp_theta = 1.5,
gp_sigma = 0.2, sd_obs = 0.2)
# options(mc.cores = parallel::detectCores()) # for parallel processing

# save_log_lik defaults to FALSE to save space but is needed for loo():
m <- glmmfields(y ~ 0, time = "time",
    lat = "lat", lon = "lon", data = s$dat,
    nknots = 12, iter = 1000, chains = 4, seed = 1,
    save_log_lik = TRUE)
loo(m)
```

---

`nbinom2`  
*Negative binomial family*

**Description**

This is the NB2 parameterization where the variance scales quadratically with the mean.

**Usage**

```r
nbinom2(link = "log")
```

**Arguments**

- `link`  
  The link (must be log)

**Examples**

```r
nbinom2()
```

---

`plot.glmmfields`  
*Plot predictions from an glmmfields model*

**Description**

Plot predictions from an glmmfields model
predict

Usage

## S3 method for class 'glmmfields'
plot(
  x,
  type = c("prediction", "spatial-residual", "residual-vs-fitted"),
  link = TRUE,
  ...)

Arguments

x An object returned by glmmfields
type Type of plot
link Logical: should the plots be made on the link scale or on the natural scale?

Examples

# Spatiotemporal example:
set.seed(1)
s <- sim_glmmfields(n_draws = 12, n_knots = 12, gp_theta = 1.5,
gp_sigma = 0.2, sd_obs = 0.1)
# options(mc.cores = parallel::detectCores()) # for parallel processing
m <- glmmfields(y ~ 0, time = "time",
lat = "lat", lon = "lon", data = s$dat,
nknots = 12, iter = 600, chains = 1)
x <- plot(m, type = "prediction")
x+x + ggplot2::scale_color_gradient2()
plot(m, type = "spatial-residual")
plot(m, type = "residual-vs-fitted")

predict Predict from a glmmfields model

Description

These functions extract posterior draws or credible intervals. The helper functions are named to match those in the rstanarm package and call the function predict() with appropriate argument values.
Usage

## S3 method for class 'glmmfields'
predictive_interval(object, ...)

## S3 method for class 'glmmfields'
posterior_linpred(object, ...)

## S3 method for class 'glmmfields'
predictive_interval(object, ...)

## S3 method for class 'glmmfields'
predict(object, 
    newdata = NULL,
    estimate_method = c("median", "mean"),
    conf_level = 0.95,
    interval = c("confidence", "prediction"),
    type = c("link", "response"),
    return_mcmc = FALSE,
    iter = "all",
    ...
)

Arguments

object An object returned by glmmfields().

... Ignored currently

newdata Optionally, a data frame to predict on

estimate_method Method for computing point estimate ("mean" or "median")

conf_level Probability level for the credible intervals.

interval Type of interval calculation. Same as for stats::predict.lm().

type Whether the predictions are returned on "link" scale or "response" scale (Same as for stats::predict.glm()).

return_mcmc Logical. Should the full MCMC draws be returned for the predictions?

iter Number of MCMC iterations to draw. Defaults to all.

Examples

library(ggplot2)

# simulate:
set.seed(1)
s <- sim_glmmfields(
    n_draws = 12, n_knots = 12, gp_theta = 2.5,
    gp_sigma = 0.2, sd_obs = 0.1
sim_glmmfields

)  

# fit:  
# options(mc.cores = parallel::detectCores()) # for parallel processing  
m <- glmmfields(y ~ 0,  
data = s$dat, time = "time",  
lat = "lat", lon = "lon",  
nknots = 12, iter = 800, chains = 1  
)  

# Predictions:  
# Link scale credible intervals:  
p <- predict(m, type = "link", interval = "confidence")  
head(p)  

# Prediction intervals on new observations (include observation error):  
p <- predictive_interval(m)  
head(p)  

# Posterior prediction draws:  
p <- posterior_predict(m, iter = 100)  
dim(p) # rows are iterations and columns are data elements  

# Draws from the linear predictor (not in link space):  
p <- posterior_linpred(m, iter = 100)  
dim(p) # rows are iterations and columns are data elements  

# Use the `tidy` method to extract parameter estimates as a data frame:  
head(tidy(m, conf.int = TRUE, conf.method = "HPDinterval"))  

# Make predictions on a fine-scale spatial grid:  
pred_grid <- expand.grid(  
lat = seq(min(s$dat$lat), max(s$dat$lat), length.out = 25),  
lon = seq(min(s$dat$lon), max(s$dat$lon), length.out = 25),  
time = unique(s$dat$time)  
)  
pred_grid$prediction <- predict(m,  
newdata = pred_grid, type = "response", iter = 100,  
estimate_method = "median"  
)$estimate  

ggplot(pred_grid, aes(lon, lat, fill = prediction)) +  
  facet_wrap(~time) +  
  geom_raster() +  
  scale_fill_gradient2()
Description
Simulate a random field with a MVT distribution

Usage
```r
sim_glmmfields(
  n_knots = 15,
  n_draws = 10,
  gp_theta = 0.5,
  gp_sigma = 0.2,
  mvt = TRUE,
  df = 1e+06,
  seed = NULL,
  n_data_points = 100,
  sd_obs = 0.1,
  covariance = c("squared-exponential", "exponential", "matern"),
  matern_kappa = 0.5,
  obs_error = c("normal", "gamma", "poisson", "nb2", "binomial", "lognormal"),
  B = c(0),
  phi = 0,
  X = rep(1, n_draws * n_data_points),
  g = data.frame(lon = runif(n_data_points, 0, 10), lat = runif(n_data_points, 0, 10))
)
```

Arguments
- `n_knots` The number of knots
- `n_draws` The number of draws (for example, the number of years)
- `gp_theta` The Gaussian Process scale parameter
- `gp_sigma` The Gaussian Process variance parameter
- `mvt` Logical: MVT? (vs. MVN)
- `df` The degrees of freedom parameter for the MVT distribution
- `seed` The random seed value
- `n_data_points` The number of data points per draw
- `sd_obs` The observation process scale parameter
- `covariance` The covariance function of the Gaussian process ("squared-exponential", "exponential", "matern")
- `matern_kappa` The optional matern parameter. Can be 1.5 or 2.5. Values of 0.5 equivalent to exponential model.
- `obs_error` The observation error distribution
- `B` A vector of parameters. The first element is the intercept
- `phi` The auto regressive parameter on the mean of the random field knots
- `X` The model matrix
- `g` Grid of points
stan_pars

Examples

s <- sim_glmmfields(n_draws = 12, n_knots = 12, gp_theta = 1.5,
    gp_sigma = 0.2, sd_obs = 0.2)
names(s)

Description

Return a vector of parameters

Usage

stan_pars(
    obs_error,
    estimate_df = TRUE,
    est_temporalRE = FALSE,
    estimate_ar = FALSE,
    fixed_intercept = FALSE,
    save_log_lik = FALSE
)

Arguments

obs_error The observation error distribution
estimate_df Logical indicating whether the degrees of freedom parameter should be estimated
est_temporalRE Logical: estimate a random walk for the time variable?
estimate_ar Logical indicating whether the ar parameter should be estimated
fixed_intercept Should the intercept be fixed?
save_log_lik Logical: should the log likelihood for each data point be saved so that information criteria such as LOOIC or WAIC can be calculated? Defaults to FALSE so that the size of model objects is smaller.
description

Student-t and half-t priors. Note that this can be used to represent an effectively normal distribution prior by setting the first argument (the degrees of freedom parameter) to a large value (roughly 50 or above).

Usage

```r
student_t(df = 3, location = 0, scale = 1)
```

```r
half_t(df = 3, location = 0, scale = 1)
```

Arguments

- `df`: Degrees of freedom parameter
- `location`: Location parameter
- `scale`: Scale parameter

Examples

```r
student_t(3, 0, 1)
half_t(3, 0, 1)
```

description

Tidy model output

Usage

```r
tidy(x, ...)
```

## S3 method for class 'glmmfields'
```
tidy(x, ...)
```

Arguments

- `x`: Output from `glmmfields()`
- `...`: Other arguments
Index

cluster::pam(), 6
family, 5
format_data, 2
glmmfields, 3, 9
glmmfields().7, 10, 14
glmmfields-package, 2
half_t(student_t), 14
half_t(), 4, 5
lognormal, 7
lognormal(), 5
loo(loo.glmmfields), 7
loo.glmmfields, 7
loo::loo(), 7
loo::loo.array(), 7
loo::relative_eff(), 7
nbinom2, 8
nbinom2(), 5
pam, 3
plot.glmmfields, 8
posterior_linpred(predict), 9
posterior_predict(predict), 9
predict, 9
predict.glmmfields, 9
predictive_interval(predict), 9
rstan::sampling(), 6
rstan::vb(), 5
sim_glmmfields, 11
stan_pars, 13
stats::predict.glm(), 10
stats::predict.lm(), 10
student_t, 14
student_t(), 5
tidy, 14