Modelling Multivariate Spatial Data

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 - across locations

Bivariate Linear Spatial Regression

- A single covariate $X(\mathbf{s})$ and a univariate response $Y(\mathbf{s})$
- At any arbotrary point in the domain, we conceive a linear spatial relationship:

 $\mathsf{E}[Y(\mathsf{S}) \,|\, X(\mathsf{S})] = \beta_0 + \beta_1 X(\mathsf{S});$

where $X(\mathbf{s})$ and $Y(\mathbf{s})$ are spatial processes.

Regression on uncountable sets:

Regress $\{Y(\mathbf{S}) : \mathbf{S} \in \mathscr{D}\}$ on $\{X(\mathbf{S}) : \mathbf{S} \in \mathscr{D}\}$.

- Inference:
 - Estimate β_0 and β_1 .
 - Estimate spatial surface $\{X(\mathbf{s}) : \mathbf{s} \in \mathscr{D}\}$.
 - Estimate spatial surface $\{Y(\mathbf{s}) : \mathbf{s} \in \mathscr{D}\}.$

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Bivariate spatial process

- A bivariate distribution [Y, X] will yield regression [Y | X].
- So why not start with a bivariate process?

$$\mathbf{Z}(\mathbf{s}) = \begin{bmatrix} X(\mathbf{s}) \\ Y(\mathbf{s}) \end{bmatrix} \sim GP_2 \left(\begin{bmatrix} \mu_X(\mathbf{s}) \\ \mu_Y(\mathbf{s}) \end{bmatrix}, \begin{bmatrix} C_{XX}(\cdot;\boldsymbol{\theta}_Z) & C_{XY}(\cdot;\boldsymbol{\theta}_Z) \\ C_{YX}(\cdot;\boldsymbol{\theta}_Z) & C_{YY}(\cdot;\boldsymbol{\theta}_Z) \end{bmatrix} \right)$$

The cross-covariance function:

$$\mathbf{C}_{Z}(\mathbf{s},\mathbf{t};\boldsymbol{\theta}_{Z}) = \begin{bmatrix} C_{XX}(\mathbf{s},\mathbf{t};\boldsymbol{\theta}_{Z}) & C_{XY}(\mathbf{s},\mathbf{t};\boldsymbol{\theta}_{Z}) \\ C_{YX}(\mathbf{s},\mathbf{t};\boldsymbol{\theta}_{Z}) & C_{YY}(\mathbf{s},\mathbf{t};\boldsymbol{\theta}_{Z}) \end{bmatrix},$$

where $C_{XY}(\mathbf{s}, \mathbf{t}) = \operatorname{cov}(X(\mathbf{s}), Y(\mathbf{t}))$ and so on.

Cross-covariance functions satisfy certain properties:

$$C_{XY}(\mathbf{s}, \mathbf{t}) = \operatorname{Cov}(X(\mathbf{s}), Y(\mathbf{t})) = \operatorname{Cov}(Y(\mathbf{t}), X(\mathbf{s})) = C_{YX}(\mathbf{t}, \mathbf{s}).$$

Caution: $C_{XY}(\mathbf{s}, \mathbf{t}) \neq C_{XY}(\mathbf{t}, \mathbf{s})$ and $C_{XY}(\mathbf{s}, \mathbf{t}) \neq C_{YX}(\mathbf{s}, \mathbf{t})$.

- In matrix terms, $\mathbf{C}_Z(\mathbf{s}, \mathbf{t}; \boldsymbol{\theta}_Z)^{\top} = \mathbf{C}_Z(\mathbf{t}, \mathbf{s}; \boldsymbol{\theta}_Z)$
- Positive-definiteness for any finite collection of points:

$$\sum_{i=1}^n \sum_{j=1}^n \mathbf{a}_i^\top \mathbf{C}_Z(\mathbf{s}_i, \mathbf{t}_j; \boldsymbol{\theta}_Z) \mathbf{a}_j > 0 \ \text{ for all } \mathbf{a}_i \in \Re^2 \setminus \{\mathbf{0}\}.$$

Bivariare Spatial Regression from a Separable Process

• To ensure $E[Y(\mathbf{S}) | X(\mathbf{S})] = \beta_0 + \beta_1 X(\mathbf{S})$, we must have

$$\mathbf{Z}(\mathbf{S}) = \left[\begin{array}{c} X(\mathbf{S}) \\ Y(\mathbf{S}) \end{array} \right] \sim N\left(\begin{bmatrix} \mu_1 \\ \mu_2 \end{bmatrix}, \begin{bmatrix} T_{11} & T_{12} \\ T_{12} & T_{22} \end{bmatrix} \right) \ \, \text{for every} \ \, \mathbf{S} \in \mathscr{D}$$

Simplifying assumption :

$${f C}_Z({f s},{f t})=
ho({f s},{f t}){f T}\Longrightarrow {f \Sigma}_Z=\{
ho({f s}_i,{f s}_j){f T}\}={f R}({f \phi})\otimes {f T}$$
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• Then, $p(Y(\mathbf{S}) | X(\mathbf{S})) = N(Y(\mathbf{S}) | \beta_0 + \beta_1 X(\mathbf{S}), \sigma^2)$, where

$$\begin{split} \beta_0 &= \mu_2 - \frac{T_{12}}{T_{11}} \mu_1, \\ \beta_1 &= \frac{T_{12}}{T_{11}}, \\ \sigma^2 &= T_{22} - \frac{T_{12}^2}{T_{11}} \,. \end{split}$$

- Regression coefficients are functions of process parameters.
- Estimate $\{\mu_1, \mu_2, T_{11}, T_{12}, T_{22}\}$ by sampling from $p(\phi) \times N(\boldsymbol{\mu} \mid \boldsymbol{\delta}, \mathbf{V}_{\mu}) \times IW(\mathbf{T} \mid r, \mathbf{S}) \times N(\mathbf{Z} \mid \boldsymbol{\mu}, \mathbf{R}(\phi) \otimes \mathbf{T})$
- Immediately obtain posterior samples of $\{\beta_0, \beta_1, \sigma^2\}$.

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Misaligned Spatial Data



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Bivariate Spatial Regression with Misalignment

• Rearrange the components of Z to

$$\widetilde{\mathbf{Z}} = (X(\mathbf{s}_1), X(\mathbf{s}_2), \dots, X(\mathbf{s}_n), Y(\mathbf{s}_1), Y(\mathbf{s}_2), \dots, Y(\mathbf{s}_n))^\top$$
 yields
 $\begin{bmatrix} \mathbf{X} \\ \mathbf{Y} \end{bmatrix} \sim N\left(\begin{bmatrix} \mu_1 \mathbf{1} \\ \mu_2 \mathbf{1} \end{bmatrix}, \ \mathbf{T} \otimes \mathbf{R}(\phi) \right).$

- Priors: Wishart for T⁻¹, normal (perhaps flat) for (μ₁, μ₂), discrete prior for φ or perhaps a uniform on (0, .5max dist).
- Estimation: Markov chain Monte Carlo (Gibbs, Metropolis, Slice, HMC/NUTS); Integrated Nested Laplace Approximation (INLA).

Dew-Shrub Data from Negev Desert in Israel

- Negev desert is very arid
- Condensation can contribute to annual water levels
- Analysis: Determine impact of shrub density on dew duration
- 1129 locations with UTM coordinates
- $X(\mathbf{s})$: Shrub density at location \mathbf{s} (within $5m \times 5m$ blocks)
- *Y*(**s**) : Dew duration at location **s** (in 100-th of an hour)
- Separable model with an exponential correlation function, $\rho(\|\mathbf{s} \mathbf{t}\|; \phi) = e^{-\phi \|\mathbf{s} \mathbf{t}\|}$



Parameter	2.5%	50%	97.5%
μ_1	73.12	73.89	74.67
μ_2	5.20	5.38	5.572
T_{11}	95.10	105.22	117.69
T_{12}	-4.46	-2.42	-0.53
T_{22}	5.56	6.19	6.91
ϕ	0.01	0.03	0.21
β_0	5.72	7.08	8.46
β_1	-0.04	-0.02	-0.01
σ^2	5.58	6.22	6.93
$T_{12}/\sqrt{T_{11}T_{22}}$	-0.17	-0.10	-0.02

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Hierarchical approach (Royle and Berliner, 1999; Cressie and Wikle, 2011)

- $Y(\mathbf{s})$ and $X(\mathbf{s})$ observed over a finite set of locations $\mathscr{S} = {\mathbf{s}_1, \mathbf{s}_2, \dots, \mathbf{s}_n}.$
- Y and X are $n \times 1$ vectors of observed $Y(\mathbf{s}_i)$'s and $X(\mathbf{s}_i)$'s, respectively.
- How do we model Y | X?
- No "conditional process"—meaningless to talk about the joint distribution of $Y(\mathbf{s}_i) | X(\mathbf{s}_i)$ and $Y(\mathbf{s}_j) | X(\mathbf{s}_j)$ for two distinct locations \mathbf{s}_i and \mathbf{s}_j .
- Can model using $[X] \times [Y | X]$ but can we interpolate/predict at arbitrary locations?

Hierarchical approach (contd.)

- $X(\mathbf{s}) \sim GP(\mu_X(\mathbf{s}), C_X(\cdot; \boldsymbol{\theta}_X))$. Therefore, $\mathbf{X} \sim N(\boldsymbol{\mu}_X, \mathbf{C}_X(\boldsymbol{\theta}_X))$.
- $C_X(\theta_X)$ is $n \times n$ with entries $C_X(s_i, s_j; \theta_X)$.
- $e(\mathbf{s}) \sim GP(0, C_e(\cdot; \boldsymbol{\theta}_e)); \mathbf{C}_e$ is analogous to \mathbf{C}_X .

$$Y(\mathbf{S}_i) = \beta_0 + \beta_1 X(\mathbf{S}_i) + e(\mathbf{S}_i)$$
, for $i = 1, 2, ..., n$.

Joint distribution of Y and X:

$$\begin{pmatrix} \mathbf{X} \\ \mathbf{Y} \end{pmatrix} \sim N \left(\begin{bmatrix} \boldsymbol{\mu}_X \\ \boldsymbol{\mu}_Y \end{bmatrix}, \begin{bmatrix} \mathbf{C}_X(\boldsymbol{\theta}_X) & \beta_1 \mathbf{C}_X(\boldsymbol{\theta}_X) \\ \beta_1 \mathbf{C}_X(\boldsymbol{\theta}_X) & \mathbf{C}_e(\boldsymbol{\theta}_e) + \beta_1^2 \mathbf{C}_X(\boldsymbol{\theta}_X) \end{bmatrix} \right) ,$$
where $\boldsymbol{\mu}_Y = \beta_0 \mathbf{1} + \beta_1 \boldsymbol{\mu}_X$.

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This joint distribution arises from a bivariate spatial process:

$$\mathbf{W}(\mathbf{s}) = \begin{bmatrix} X(\mathbf{s}) \\ Y(\mathbf{s}) \end{bmatrix} \quad \text{and} \quad \mathsf{E}[\mathbf{W}(\mathbf{s})] = \boldsymbol{\mu}_{W}(\mathbf{s}) = \begin{bmatrix} \mu_{X}(\mathbf{s}) \\ \beta_{0} + \beta_{1}\mu_{X}(\mathbf{s}) \end{bmatrix}$$

and cross-covariance

$$C_{\mathbf{W}}(\mathbf{S},\mathbf{S}') = \begin{bmatrix} C_X(\mathbf{S},\mathbf{S}') & \beta_1 C_X(\mathbf{S},\mathbf{S}') \\ \beta_1 C_X(\mathbf{S},\mathbf{S}') & \beta_1^2 C_X(\mathbf{S},\mathbf{S}') + C_e(\mathbf{S},\mathbf{S}') \end{bmatrix},$$

where we have suppressed the dependence of $C_X(\mathbf{s}, \mathbf{s}')$ and $C_e(\mathbf{s}, \mathbf{s}')$ on $\boldsymbol{\theta}_X$ and $\boldsymbol{\theta}_e$ respectively. This implies that $E[Y(\mathbf{s}) | X(\mathbf{s})] = \beta_0 + \beta_1 X(\mathbf{s})$ for any arbitrary location \mathbf{s} , thereby specifying a well-defined spatial regression model for an arbitrary \mathbf{s} .

Coregionalization (Wackernagel)

- Separable models assume one spatial range for both $X(\mathbf{s})$ and $Y(\mathbf{s})$.
- Coregionalization helps to introduce a second "range parameter."
- Introduce two "latent" independent GP's, each having its own parameters:

$$v_1(\mathbf{s}) \sim GP(0, \rho_1(\cdot; \boldsymbol{\phi}_1))$$
 and $v_2(\mathbf{s}) \sim GP(0, \rho_2(\cdot; \boldsymbol{\phi}_2))$

• Construct a bivariate process as the linear transformation:

$$w_1(\mathbf{S}) = a_{11}v_1(\mathbf{S})$$

$$w_2(\mathbf{S}) = a_{21}v_1(\mathbf{S}) + a_{22}v_2(\mathbf{S})$$

Coregionalization

Short form:

$$\mathbf{w}(\mathbf{s}) = \begin{bmatrix} a_{11} & 0\\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} v_1(\mathbf{s})\\ v_2(\mathbf{s}) \end{bmatrix} = \mathbf{A}\mathbf{v}(\mathbf{s})$$

$$\mathbf{C}_{v}(\mathbf{s},\mathbf{t}) = \begin{bmatrix} \rho_{1}(\mathbf{s},\mathbf{t};\boldsymbol{\phi}_{1}) & 0\\ 0 & \rho_{2}(\mathbf{s},\mathbf{t};\boldsymbol{\phi}_{2}) \end{bmatrix}$$

• Cross-covariance of **w**(**s**):

$$\mathbf{C}_w(\mathbf{s},\mathbf{t}) = \mathbf{A}\mathbf{C}_v(\mathbf{s},\mathbf{t})\mathbf{A}^{ op}$$
 .

It is a valid cross-covariance function (by construction).

If s = t, then C_w(s, s) = AA[⊤]. No loss of generality to speficy A as (lower) triangular.

• If $v_1(\mathbf{s})$ and $v_2(\mathbf{s})$ have identical correlation functions, then $\rho_1(\mathbf{s}, \mathbf{t}) = \rho_2(\mathbf{s}, \mathbf{t})$ and

$$\mathbf{C}_w(\mathbf{s}) = \rho(\mathbf{s}, \mathbf{t}; \boldsymbol{\phi}) \mathbf{A} \mathbf{A}^\top \Longrightarrow$$
 separable model

Coregionalized Spatial Linear Model

$$\begin{bmatrix} X(\mathbf{S}) \\ Y(\mathbf{S}) \end{bmatrix} = \begin{bmatrix} \mu_X(\mathbf{S}) \\ \mu_Y(\mathbf{S}) \end{bmatrix} + \begin{bmatrix} w_1(\mathbf{S}) \\ w_2(\mathbf{S}) \end{bmatrix} + \begin{bmatrix} e_X(\mathbf{S}) \\ e_Y(\mathbf{S}) \end{bmatrix} ,$$

where $e_X(\mathbf{s})$ and $e_Y(\mathbf{s})$ are independent white-noise processes

$$\begin{bmatrix} e_X(\mathbf{S}) \\ e_Y(\mathbf{S}) \end{bmatrix} \sim N_2 \left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} \tau_X^2 & 0 \\ 0 & \tau_Y^2 \end{bmatrix} \right) \quad \text{for every } \mathbf{S} \in \mathscr{D}$$

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Generalizations

• Each location contains m spatial regressions

$$Y_k(\mathbf{S}) = \mu_k(\mathbf{S}) + w_k(\mathbf{S}) + \epsilon_k(\mathbf{S}), \ k = 1, \dots, m.$$

- Let $v_k(\mathbf{s}) \sim GP(0, \rho_k(\mathbf{s}, \mathbf{s}'))$, for k = 1, ..., m be m independent GP's with unit variance.
- Assume w(s) = A(s)v(s) arises as a *space-varying* linear transformation of v(s). Then:

$$\mathbf{C}_w(\mathbf{s}, \mathbf{t}) = A(\mathbf{s})\mathbf{C}_v(\mathbf{s}, \mathbf{t})A^{\top}(\mathbf{t})$$

is a valid cross-covariance function.

- $A(\mathbf{s})$ is unknown!
 - Should we first model $A(\mathbf{s})$ to obtain $\Gamma_{\mathbf{w}}(\mathbf{s}, \mathbf{s})$?
 - Or should we model $\Gamma_{\mathbf{w}}(\mathbf{s}, \mathbf{s}')$ first and derive $A(\mathbf{s})$?
 - A(s) is completely determined from within-site associations.

Moving average or kernel convolution of a process:

• Let $Z(\mathbf{s}) \sim GP(0, \rho(\cdot))$. Use kernels to form:

$$w_j(\mathbf{s}) = \int \kappa_j(\mathbf{u}) Z(\mathbf{s} + \mathbf{u}) d\mathbf{u} = \int \kappa_j(\mathbf{s} - \mathbf{s}') Z(\mathbf{s}') d\mathbf{s}'$$

• $\Gamma_{\mathbf{w}}(\mathbf{s} - \mathbf{s}')$ has (i, j)-th element:

$$[\Gamma_{\mathbf{w}}(\mathbf{s}-\mathbf{s}')]_{i,j} = \int \int \kappa_i (\mathbf{s}-\mathbf{s}'+\mathbf{u})\kappa_j(\mathbf{u}')\rho(\mathbf{u}-\mathbf{u}')d\mathbf{u}d\mathbf{u}'$$

- Convolution of Covariance Functions:
 - $\rho_1, \rho_2, ... \rho_m$ are valid covariance functions. Form:

$$[\Gamma_{\mathbf{w}}(\mathbf{s}-\mathbf{s}')]_{i,j} = \int \rho_i(\mathbf{s}-\mathbf{s}'-\mathbf{t})\rho_j(\mathbf{t})d\mathbf{t}.$$

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Other approaches for cross-covariance models

- Latent dimension approach:
 - Apanasovich and Genton (Biometrika, 2010).
 - Apanasovich et al. (JASA, 2012).
- Multivariate Matérn family
 - Gneiting et al. (JASA, 2010).
- Nonstationary variants of Coregionalization
 - Space-varying: Gelfand et al. (*Test*, 2010); Guhaniyogi et al. (*JABES*, 2012).
 - Multi-resolution: Banerjee and Johnson (Biometrics, 2006).
 - Dimension-reducing: Ren and Banerjee (*Biometrics*, 2013).
 - Variogram modeling: De laco et al. (Math. Geo., 2003).

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Big Multivariate Spatial Data

- Covariance tapering (Furrer et al. 2006; Zhang and Du, 2007; Du et al. 2009; Kaufman et al., 2009).
- Approximations using GMRFs: INLA (Rue et al. 2009; Lindgren et al., 2011).
- Nearest-neighbor models (processes) (Vecchia 1988; Stein et al. 2004; Datta et al., 2014)
- Low-rank approaches (Wahba, 1990; Higdon, 2002; Lin et al., 2000; Kamman & Wand, 2003; Paciorek, 2007; Rasmussen & Williams, 2006; Stein 2007, 2008; Cressie & Johannesson, 2008; Banerjee et al., 2008; 2010; Sang et al., 2011; Ren and Banerjee, 2013).

Illustration from:

Finley, A.O., S. Banerjee, A.R. Ek, and R.E. McRoberts. (2008) Bayesian multivariate process modeling for prediction of forest attributes. *Journal of Agricultural, Biological, and Environmental Statistics*, 13:60–83. Study objectives:

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Study area:

- USDA FS Bartlett Experimental Forest (BEF), NH
- 1,053 ha heavily forested
- Major tree species: American beech (BE), eastern hemlock (EH), red maple (RM), sugar maple (SM), and yellow birch (YB)

Bartlett Experimental Forest



Image provided by www.fs.fed.us/ne/durham/4155/bartlett

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Response variables:

- Metric tons of total tree biomass per ha
- Measured on 437 ¹/₁₀ ha plots
- Models fit using random subset of 218 plots
- Prediction at remaining 219 plots



Coregionalized model with dependence within locations

• Parameters: **A** (15), ϕ (5), Diag $\{\tau_i^2\}$ (5).

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Focus on spatial cross-covariance matrix $\mathbf{A}\mathbf{A}^{\top}$ (for brevity).

Posterior inference of corr (AA^{T}), e.g., 50 (2.5, 97.5) percentiles:

	BE	EH	
BE	1		
EH	0.16 (0.13, 0.21)	1	
RM	-0.20 (-0.23, -0.15)	0.45 (0.26, 0.66)	
SM	-0.20 (-0.22, -0.17)	-0.12 (-0.16, -0.09)	
YB	0.07 (0.04, 0.08)	0.22 (0.20, 0.25)	

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Parameters	50% (2.5%, 97.5%)	Parameters	50% (2.5%, 97.5%)
BE Model		RM Model	
Intercept	-480.75 (-747.52, -213.54)	Intercept	158.94 (16.92, 295.91)
ELEV	0.17 (0.09, 0.24)	ELEV	-0.07 (-0.14, 0.00)
AprTC2	1.72 (0.69, 2.74)	SLOPE	-1.76 (-2.75, -0.77)
AprTC3	-1.00 (-1.93, -0.06)	AprTC2	-0.87 (-1.42, -0.30)
AugTC1	3.39 (2.25, 4.51)	AugTC3	1.30 (0.43, 2.14)
AugTC3	1.45 (-0.25, 3.19)	OctTC2	-0.95 (-1.61, -0.29)
OctTC2	-0.77 (-1.83, 0.25)		SM Model
	EH Model	Intercept	-97.71 (-191.86, 0.62)
Intercept	-170.85 (-364.6, 21.45)	SLOPE	1.11 (0.48, 1.74)
SLOPE	-0.95 (-1.69, -0.17)	AugTC2	1.05 (0.71, 1.37)
AprTC1	2.08 (0.54, 3.66)	AugTC3	-0.44 (-1.1, 0.21)
AprTC2	-0.87 (-1.85, 0.13)	YB Model	
AprTC3	1.75 (0.38, 3.13)	Intercept	-174.62 (-308.22, -29.63)
AugTC2	-0.65 (-1.11, -0.18)	ELEV	0.08 (0.01, 0.13)
AugTC3	1.54 (0.60, 2.51)	SLOPE	0.01 (-0.76, 0.82)
OctTC1	-1.74 (-2.76, -0.73)	AugTC1	0.27 (-0.26, 0.77)
OctTC2	1.55 (0.63, 2.45)	AugTC3	1.37 (0.47, 2.21)
OctTC3	-1.27 (-2.24, -0.31)		

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Response	Estimates: 50% (2.5%, 97.5%)
BE	270.84 (200.15, 334.52)
EH	697.47 (466.23, 998.97)
RM	756.50 (504.08, 954.28)
SM	275.10 (207.13, 395.49)
YB	314.03 (253.71, 856.79)

Table: Distance in meters at which the spatial correlation drops to 0.05 for each of the response variables. Distance calculated by solving the Matérn correlation function for *d* using $\rho = 0.05$ and response specific ϕ and ν parameters estimates from co-regionalized model.

$E[\mathbf{Y}^* \mid Data]$





RM

EH 4000 3000 Latitude (meters) 2000 1000 0.

3000 4000

YB



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$E[\mathbf{Y}^* \mid Data]$











BE





RM





SM







RM





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Available software for modeling and visualization

- spBayes R package for Bayesian hierarchical modeling for univariate (spLM) and multivariate (spMvLM) spatial data
 - http://blue.for.msu.edu/software.html
 - http://cran.r-project.org

- MBA R package for surface approximation/interpolation with multilevel B-splines
 - http://blue.for.msu.edu/software.html
 - http://cran.r-project.org

Manuscripts and course notes at

http://www.biostat.umn.edu/~sudiptob Also check out Andrew Finley's website:

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http://blue.for.msu.edu/index.html
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Thank You!

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