Adventures in Bayesian Structural Time Series

Part 3: Analyzing SST Data

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Outline

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  - Model Comparison

SST Data

- Sea Surface Temperature near Gibraltar

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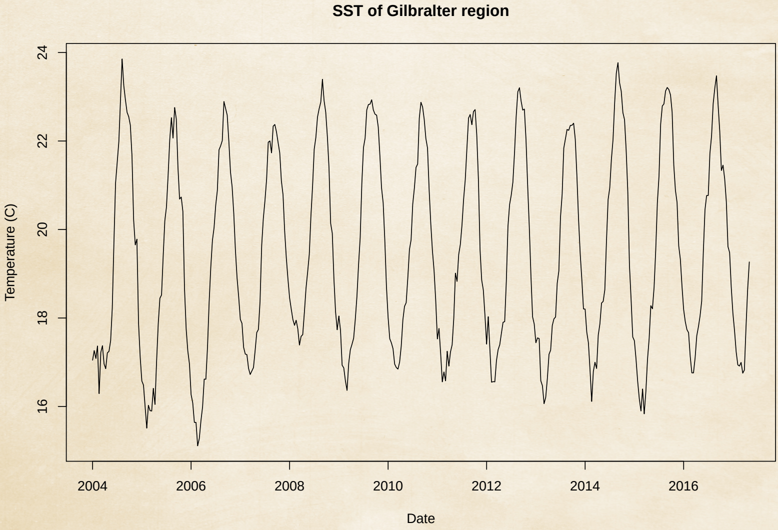
SST Data

- Sea Surface Temperature near Gibraltar
- Collected every 12 days
- January 2004 to November 2017
- Obtained from Argovis

SST Data


SST of Gilbralter region
Temperature (C)
16
18
20
22
24
2004
2006
2008
2010
2012
2014
2016
Date

Setup

```r
library(readr)
library(bsts)
# bsts also loads BoomSpikeSlab, Boom, MASS, zoo, xts


gilbralter <- read_csv("data/gilbraltersimple.csv")
gilt <- ts(gilbralter$tempMean, start=c(2004,1,13),
           end=c(2017, 11, 25), frequency=30)
plot(gilt, main='SST of Gilbralter region',
     xlab='Date',
     ylab='Temperature (C)')
```

Model Fitting

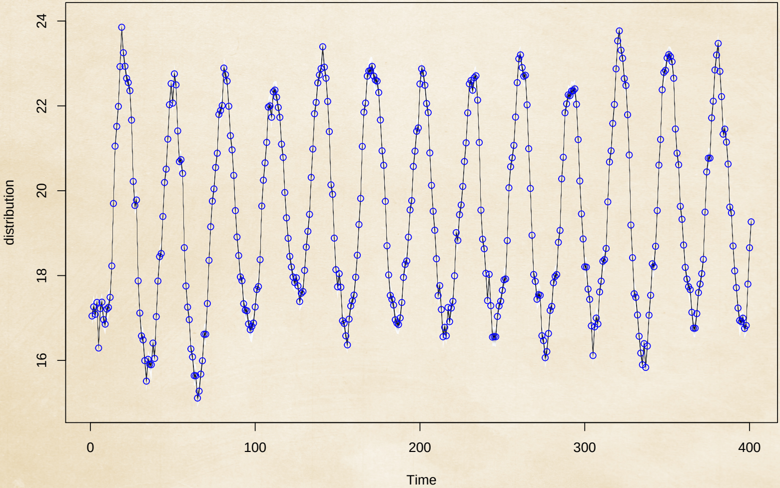
Local Level Model

$$
\begin{aligned}
y_t &= \mu_t + \varepsilon_t & \varepsilon_t &\sim N(0, \sigma_\varepsilon^2) \\
\mu_{t+1} &= \mu_t + \xi_t & \xi_t &\sim N(0, \sigma_\xi^2)
\end{aligned}
$$

```
ll_ss <- list()
ll_ss <- AddLocalLevel(state.specification = ll_ss,
                       y = gilt)
ll_fit <- bsts(gilt, state.specification = ll_ss,
               niter = 1e3)
```

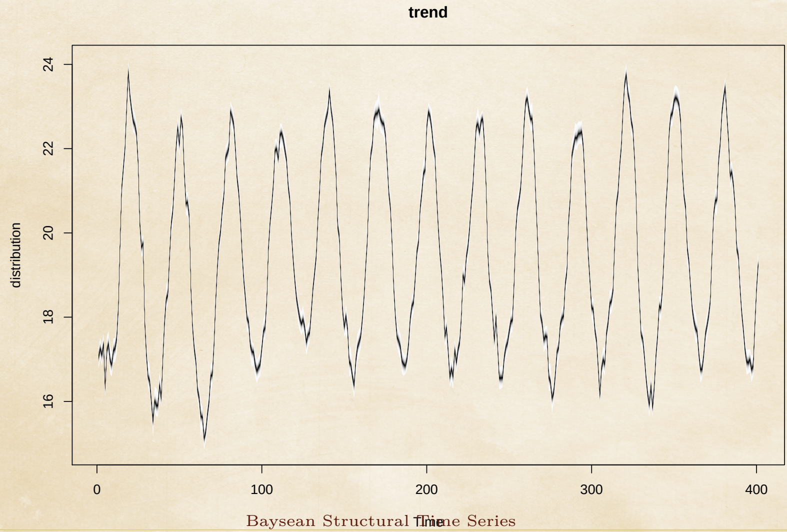
Model Plotting

```r
plot(ll_fit)
```



Model Plotting

```r
plot(ll_fit, 'components')
```



Model Plotting

```r
plot(ll_fit, 'residuals')
```