

Autoregressive model of order 1 (AR1)

Parametrization

The autoregressive model of order 1 (AR1) for the Gaussian vector $\mathbf{x} = (x_1, \dots, x_n)$ is defined as:

$$\begin{aligned}x_1 &\sim \mathcal{N}(0, (\tau(1 - \phi^2))^{-1}) \\x_i &= \phi x_{i-1} + \epsilon_i; \quad \epsilon_i \sim \mathcal{N}(0, \tau^{-1}) \quad i = 2, \dots, n\end{aligned}$$

where

$$|\phi| < 1$$

Hyperparameters

The precision parameter κ is represented as

$$\theta_1 = \log(\kappa)$$

where κ is the *marginal* precision,

$$\kappa = \tau(1 - \phi^2).$$

The parameter ϕ is represented as

$$\theta_2 = \log\left(\frac{1 + \phi}{1 - \phi}\right)$$

and the prior is defined on $\theta = (\theta_1, \theta_2)$.

Specification

The AR1 model is specified inside the `f()` function as

```
f(<whatever>, model="ar1", values=<values>, hyper = <hyper>)
```

The (optional) argument `values` is a numeric or factor vector giving the values assumed by the covariate for which we want the effect to be estimated. See the example for RW1 for an application.

Hyperparameter specification and default values

hyper

theta1

```
name  log precision
short.name  prec
prior  loggamma
param  1 5e-05
initial 4
fixed  FALSE
to.theta
from.theta
```

theta2

```
name  logit lag one correlation
short.name  rho
prior  normal
param  0 0.15
```

```

    initial 2
    fixed FALSE
    to.theta
    from.theta

constr FALSE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required FALSE

set.default.values FALSE

pdf ar1

```

Example

In this exaple we implement an ar1 model observed with Poisson counts

```

#simulate data
n = 100
phi = 0.8
prec = 10
## note that the marginal precision would be
marg.prec = prec * (1-phi^2)

E=sample(c(5,4,10,12),size=n,replace=T)
eta = as.vector(arima.sim(list(order = c(1,0,0), ar = phi), n = n,sd=sqrt(1/prec)))
y=rpois(n,E*exp(eta))
data = list(y=y,z=1:n)

## fit the model
formula = y~f(z,model="ar1")
result = inla(formula,family="poisson", data = data)

```

Notes

None