

# The Matérn-model

## Parametrisation

This model is the Gaussian field with Matérn correlation function on a regular `nrow x ncol` -lattice

$$\text{Corr}(d) \propto (\kappa d)^\nu K_\nu(\kappa d), \quad \alpha = \nu + d/2,$$

where  $K_\nu$  is the modified Bessel function. The range is *defined* as

$$r = \sqrt{8}/\kappa$$

which about the distance where the covariance function becomes “small”.

The boundary conditions are so that the values are taken to be 0 outside the lattice. No further boundary options are available at this time.

## Hyperparameters

The hyperparameters are the precision parameter  $\tau$  and the range  $r$ ,

$$\theta = (\tau, r)$$

The latent field has marginal variance  $1/\tau$  and range (as defined above)  $r$ . Note that  $\nu$  is fixed parameter and the model is available only for  $\nu = 1, 2, 3$  ( $\nu = 0$  is not yet ready). The hyperparameters are represented internally as

$$(\log \tau, \log r)$$

the prior are assigned to these quantities.

## Specification

The `matern2d` model is specified inside the `f()` function as:

```
f(<whatever>, model="matern2d", nrow=<n.of rows>, ncol=<n.of columns>,  
  nu = <value for nu, one of 1,2 or 3>, hyper = <hyper>)
```

## Hyperparameter spesification and default values

**hyper**

**theta1**

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

**theta2**

```
name range  
short.name range  
initial 2  
fixed FALSE  
prior loggamma
```

```

        param 1 0.01

constr TRUE

nrow.ncol TRUE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required FALSE

set.default.values TRUE

```

## Example

```

nrow=20
ncol=30
n = nrow*ncol
s.noise = 1

zi.mat = matrix(NA,nrow=nrow,ncol=ncol)
i=1:nrow
for(j in 1:ncol)
  zi.mat[i,j] = 3*exp(-(i-j)^2/4)

## iid noise
noise.mat=matrix(rnorm(nrow*ncol, sd=s.noise),nrow,ncol)

## make simulated data with no spatial component
y.mat = zi.mat + noise.mat

## convert matrices to the internal representation in INLA
y = inla.matrix2vector(y.mat)
node = 1:n
formula= y ~ 1+ f(node, model="matern2d", nu=1, nrow=nrow, ncol=ncol,
  hyper = list(range = list(param =c(1, 1),
    prior = "loggamma",
    initial=1),
    prec = list(param=c(1, 1))))
data=data.frame(y=y,node=node)

## fit the model
result=inla(formula, family="gaussian", data=data, verbose=TRUE,
  control.predictor = list(compute = TRUE),
  control.data = list(hyper = list(theta = list(initial = log(1/s.noise^2),
    fixed = FALSE))),
  keep=T)

## plot the posterior mean for 'predictor' and compare with the truth

```

```
dev.new()  
inla.display.matrix(zi.mat)  
dev.new()  
inla.display.matrix(inla.vector2matrix(result$summary.linear.predictor$mean,nrow,ncol))
```

## Notes

All indexes in the R-INLA library are one-dimensional so an appropriate mapping is required to get it into the ordering defined internally in `inla`; see `?inla.matrix2vector`, `?inla.vector2matrix`, `?inla.node2lattice` and `?inla.lattice2node`.

This model has much similarity with `rw2d`; please read the documentation for `rw2d`.