

# NCSU ST 540

Final Exam

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## Model Definitions

In this report we detail a Bayesian analysis of temperature data to test if the distribution of heatwaves in the American Southwest has temporal dependence. We investigated a number of heat wave indices and found 2 common ones used in climate studies. The World Meteorological Organization (WMO) is specific in its definition by stating that a heat wave is when the daily temperature for more than five consecutive days exceeds the average temperature by 9 degrees F. There are other definitions used in climate research - for example the TX90P and WSDI - which take a quantile approach and look for windows of days exceeding the 90th quantile of temperature. These indices and links to further definitions can be found in (Alexander 2015). In this work we use the WMO definition and a variant of the TX90P that can be found in (Kueh et al. 2017).

From the raw temperature data we calculated heat wave counts by year for the 9 cities in the data set. Recent climate research (Lau and Nath 2012) indicates that changes in high temperature are primarily seen by a shift in mean and not in higher moments. This leads us to consider the GLM family of models. We investigated Poisson and negative binomial models for this analysis. These random variables are invariant in distribution family under taking sums so we first fit models to the 41 yearly counts for each city  $Y_k \sim Pois(\lambda)$ ,  $Y_k \sim NB(\lambda)$ . After considering these fits, we proceeded to fit the Poisson and negative binomial regression models for identifying trends over time.

For the regression models, the log link functions in both models. We use  $i$  for the time index - the explanatory variable in our model. The Poisson model is given by  $\log(E[Y_{t,k}|t]) = \alpha_k + \beta_k t$  where  $Y_{t,k} \sim Pois(e^{\alpha_k + \beta_k t})$ .

The negative binomial model is given by  $\log(E[Y_{t,k}|t]) = \alpha_k + \beta_k t$ . Now if we let  $p_{t,k}$ ,  $r_k$  be the parameters of a negative binomial,  $E[Y_{t,k}] = \frac{pr}{1-p}$  after some rearranging we see then that  $p_{t,k} = \frac{r_k}{r_k + \log(\alpha_k + \beta_k t)}$  and  $Y_{t,k} \sim NB(p_{t,k}, r_k)$ . Note we used one  $r_k$  per city to account for different dispersions. The priors used for both models are below -  $r$  is only present in the negative binomial model.

- $\alpha_k \sim N(0, \tau_k)$
- $\tau_k \sim Gamma(0.1, 0.1)$
- $\beta_k \sim N(0, \nu_k)$
- $\nu_k \sim Gamma(0.1, 0.1)$
- $r_k \sim Uniform(0, 10)$

## Model fitting

The parameterization of the binomial given above is motivated by the author of our textbook in a blog posting [<http://doingbayesiandataanalysis.blogspot.com/2012/04/negative-binomial-reparameterization.html>] where it's noted that direct estimation of  $p$  and  $r$  causes correlation in the MCMC chains. We put priors on the mean and  $r$  as suggested for the negative binomial. JAGS code can be found in the Appendix. ## Convergence

Once we established working JAGS models, we ran a short run of the chains and calculated the Raftery and Lewis diagnostic. This is a run length diagnostic intended to provide insight on how

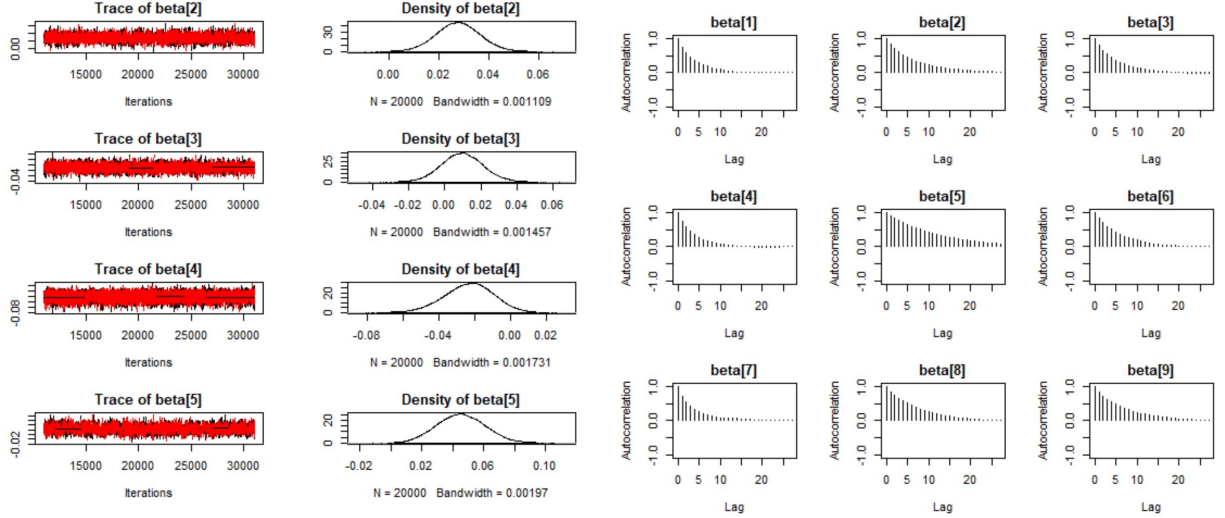


Figure 1 : Visual Chain Diagnostics

Figure 1:

long to run a chain. The diagnostic estimates the number of iterations required to estimate the quantile  $q$  to within an accuracy of  $\pm r$  with probability  $p$ . We ran the chains for 1000 iteration, and the diagnostic indicated running the chains for 3746 iterations using  $q = 0.25$ ,  $r = \pm 0.005$ , and  $p = 0.95$ . We choose to run the models for 20,000 iterations with a thinning of 2.

Convergence for the main run of the MCMC nodes was demonstrated through the following diagnostics - Visual Inspection - Gelman and Rubin Diagnostic - Geweke Diagnostic - Heidelberg and Welch Diagnostic

We now discuss these and present convergence results for one of the models in Figure 1. Space does not permit us to display convergence diagrams for all of the models, but they can be recreated by running the code in the GitHub repository at [<https://github.com/brucebcampbell/bayesian-learning-with-R/tree/master/E3>].

The Gelman Rubin diagnostic tests whether multiple chains have converged to their stationary distribution by comparing the estimated between and within chain variances. Large differences between these variances indicate that the stationary distribution has not been reached.

The Geweke diagnostic takes two non-overlapping portions of the MCMC chain and compares the means. The test is a t-test with the standard errors adjusted for auto-correlation. In the figure below we plot the Z-scores for the t-tests.

The effective sample size (ESS) is a diagnostic describing the sample size of the MCMC chain adjusted for auto-correlation. Strong auto-correlation reduces the ESS. We accommodate by running longer chains and increasing the thinning. The convergence diagnostics for the Poisson GLM model fit to the WMO heatwave count data is displayed in figure 2. We did note that the ESS of some of the chains had a low value. We subsequently ran the MCMC chain for 100,000 iteration to see if we could get consistent ESS values for all the tracked nodes but we did not. The low ESS was observed on the intercept and slope coefficients of the GLM which do have significant auto-correlation out to lag 15-20 which could explain the low observed ESS values. We increased the thinning to 10 in order to accommodate the auto-correlation.

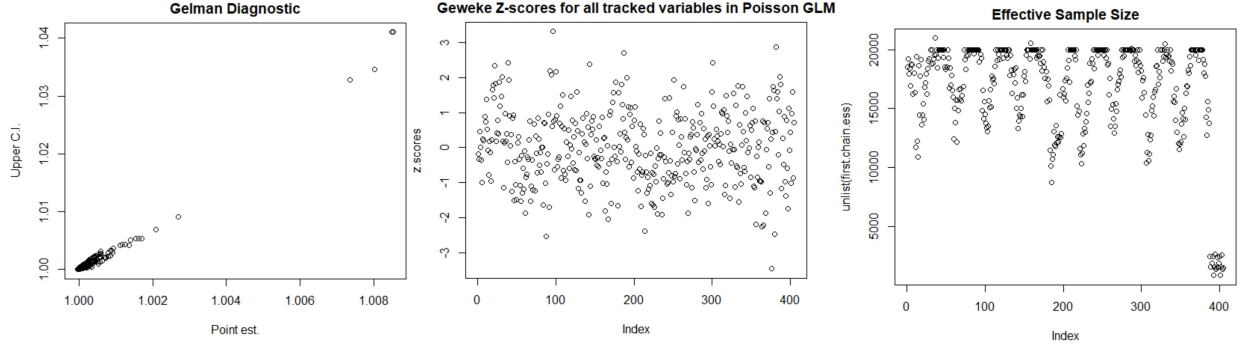


Figure 2:

The Heidelberg and Welch Diagnostic uses Cramer-von-Mises statistic to test the null hypothesis that the MCMC is generating values from it's stationary distribution. See (Heidelberger and Welch 1983) for the details of this. We ran this diagnostic on all of the nodes in all of the models and kept track of the number of test that failed. There were never any runs where all of the test passed, but the number of failing tests was always less than five. This was investigated and the chain length was increased to remedy however there were still a few failed tests.

All of the models we fit showed evidence of good convergence based on the diagnostics.

## Posterior Perdictive Checks

We instrumented the JAGS code to perform posterior predictive checks. We simulate from the fitted model and calculate the mean and standard deviation of a sample. Then we compare to the mean and standard deviation of actual data. These are calculated by city. None of the p-values for any of the models were very close to 1 or 0, but the sd for Los Angeles was 0.095. We present the p-values for the Poisson GLM fitted to the WMO data below.

City	pval.mean	pval.sd
<b>Phoenix</b>	0.456	0.2665
<b>Denver</b>	0.4625	0.4139
<b>Las Vegas</b>	0.4738	0.3793
<b>Albuquerque</b>	0.4135	0.2149
<b>Tucson</b>	0.4962	0.6583
<b>Salt Lake City</b>	0.4418	0.5938
<b>Los Angeles</b>	0.4472	0.09505
<b>San Francisco</b>	0.5058	0.2925
<b>San Diego</b>	0.4985	0.2085

## HPD for slopes

We present the 0.95% HPD intervals for  $\beta_k$  that are significant for a positive slope- i.e. do not contain zero in the 95% HPD interval and both endpoints are positive. Both the Poisson and negative binomial models gave the same significant cities for both of our heat wave indices. One of the four models we built had a negative association for Albuquerque. The Poisson model for the quantile version of the heat wave feature was significant for a negative association with heatwaves over time for that city.

Table 2: Significant 0.95 HPD Intervals for slopes for WMO Poisson GLM

City	lower	upper
<b>Denver</b>	0.01086	0.04505
<b>Tucson</b>	0.0143	0.07484

## FIT and DIC

The jags code was instrumented to provide predictions which were used calculate the MSE on the training data. The DIC was also evaluated to compare models. The Poisson is a limiting distribution for the negative Binomial. The DIC for the 2 models and the training MSE are very close. We chose the negative binomial model based on its simplicity and slightly lower DIC.

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### Deviance For WMO Heat Wave Data

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Poisson Mean deviance: 957.4

Poisson penalty 16.68

Poisson Penalized deviance: 974.1

negative binomial Mean deviance: 957.6

negative binomial penalty 19.26

negative binomial Penalized deviance: 976.9

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## Additional model considerations

Other models were investigated as well that could form a follow on analysis. The Zero Inflated Poisson model (ZIP) and a Bayesian change point model were experimented with. The ZIP model is used when the zero count is too high for a Poisson model. The distribution is described by a random sum of Bernoulli and Poisson random variables where a zero draw from the Bernoulli results in no contribution from the Poisson. The change point model attempts to find the location where a count process changes.  $Y_{t,k} \sim Pois(\lambda_1) \forall t \in 1 : n$ ,  $Y_{t,k} \sim Pois(\lambda_2) \forall t \in n + 1 : T$  and  $n \sim Uniform(1, \dots, T)$ .

We noted that the 2 cities that were significant for a positive slop in the GLM were more northern than the other cities in the data. We attempted to add latitude as a predictor in the GLM, but the coefficients for that feature did not come out significant.

## Bibliography

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