

Package ‘BART.sp’

September 27, 2020

Type Package

Title Spatially Adjusted Bayesian Additive Regression Trees

Version 0.0.0.8999

Author Tianyu Zhang [aut, cre],
Howard H. Chang [aut],
Robert McCulloch [aut],
Rodney Sparapani [aut],
Robert Gramacy [aut],
Charles Spanbauer [aut],
Matthew Pratola [aut],
Martyn Plummer [ctb],
Nicky Best [ctb],
Kate Cowles [ctb]

Maintainer Tianyu Zhang <tianyu.zhang.18@gmail.com>

Description

A spatially adjusted Bayesian Additive Regression Trees (BART) model that adds a spatial residual with Matern correlation to the model and fits spatial data better.

URL <https://github.com/Tianyu00/BART.sp/>

BugReports <https://github.com/Tianyu00/BART.sp/issues/>

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Imports Rcpp (>= 1.0.4.6),
Matrix (>= 1.2-18),
assertthat (>= 0.2.1),
dplyr (>= 1.0.2),
fastDummies (>= 1.6.2),
fields (>= 11.4)

LinkingTo Rcpp, RcppArmadillo, BH

RoxygenNote 7.1.1

Encoding UTF-8

Suggests knitr (>= 1.29),
rmarkdown (>= 2.3),
ggplot2 (>= 3.3.2),
matrixStats (>= 0.56.0),
BART (>= 2.7),
reshape2 (>= 1.4.4)

VignetteBuilder knitr
NeedsCompilation yes
Depends R (>= 2.10)

R topics documented:

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pm25	<i>PM2.5 values in Southern US</i>
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Description

This data set contains the pm2.5 values in Southern US for the year 2010 and multiple variates.

Format

A data frame of 5000 rows * 16 columns.

References

Hu X, Waller LA, Lyapustin A, Wang Y, Al-Hamdan MZ, Crosson WL, Estes Jr MG, Estes SM, Quattrochi DA, Puttaswamy SJ, Liu Y. Estimating ground-level PM2. 5 concentrations in the South-eastern United States using MAIAC AOD retrievals and a two-stage model. Remote Sensing of Environment. 2014 Jan 1;140:220-32

predict.wbart_sp	<i>Predicting new observations with a previously fitted wbart_sp model</i>
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Description

This function is used to predict outcomes of new observations with a previously fitted model with type wbart_sp.

Usage

```
## S3 method for class 'wbart_sp'
predict(
  object,
  newdata,
  newloc,
  draw_from_total_distribution,
  block = 1,
  seed = 88,
  ...
)
```

Arguments

object	An object of type wbart_sp (fitted from wbart_sp function).
newdata	A data frame of covariates to predict for.
newloc	A data frame of location information of the observations in newdata. It should have 2 columns (names should be exactly the same as those of the coordinates_train when fitting the model).
draw_from_total_distribution	Whether sampling from the total distribution when doing prediction on newdata. If so, it would be slower but utilize all the location information.
block	If draw_from_total_distribution=FALSE, how many locations should be drawn at the same time.
seed	Setting the seed for reproducibility.

Value

The return is a list containing these components:

fhata.test a matrix of drawings of f corresponding to newdata. Each row corresponds to a draw of the spatial random effect and each column corresponds to a row of newdata

yhat.test a matrix of final predictions (sum of fhata.test and what.test) corresponding to newdata. Each row corresponds to a draw of the spatial random effect and each column corresponds to a row of newdata

what.test a matrix of drawings of spatial random effect corresponding to newdata. Each row corresponds to a draw of the spatial random effect and each column corresponds to a row of newdata.

unique_test_locations A data frame of unique test locations in newdata (order not necessary the same as in newdata).

wbart_sp	<i>Spatially Adjusted Bayesian Additive Regression Trees for continuous outcomes</i>
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Description

wbart_sp is a Bayesian "sum-of-trees" model designed for spatial data. It is built upon the original BART model (see ...) with an extra spatial random effect.

For a numeric continuous outcome y , we have $y = f(x) + e_s + e$, where e_s is the spatial random effect and $e \sim N(0, \sigma^2)$. See ...

Usage

```
wbart_sp(
  x_train,
  y_train,
  coordinates_train,
  coordinates_system,
  x_test = matrix(0, 0, 0, 0),
  coordinates_test = NULL,
  sparse = FALSE,
  theta = 0,
```

```
omega = 1,
a = 0.5,
b = 1,
rho = NULL,
augment = FALSE,
xinfo = matrix(0, 0, 0),
usequants = FALSE,
cont = FALSE,
rm.const = TRUE,
sigest = NA,
sigdf = 3,
sigquant = 0.9,
k = 2,
power = 2,
base = 0.95,
sigmaf = NA,
lambda = NA,
fmean = mean(y_train),
w = rep(1, length(y_train)),
ntree = 200L,
numcut = 100L,
ndpost = 1000L,
nskip = 100L,
keepevery = 1L,
nkeeptrain = ndpost,
nkeeptest = ndpost,
nkeeptestmean = ndpost,
nkeeptreedraws = ndpost,
printevery = 100L,
transposed = FALSE,
logrange_select_sd = 0.3,
logsmoothness_select_sd = 0.3,
sigma2_prior_a = 10,
sigma2_prior_b = 1,
tau2_prior_a = 1,
tau2_prior_b = 1,
logrange_init = 0,
logsmoothness_init = 0,
tau2_init = 1,
logrange_prior_mean = 1,
logrange_prior_sd = 0.5,
logsmoothness_prior_mean = 0,
logsmoothness_prior_sd = 0.5,
mc,
mc.cores = 2,
draw_from_total_distribution = TRUE,
block = 50,
seed = 88
)
```

Arguments

<code>x_train</code>	Explanatory variables for training (in sample) data. Must be a data frame, with rows corresponding to observations and columns to variables. If a variable is a factor in a data frame, it is replaced with dummies. Note that q dummies are created if $q > 2$ and one dummy is created if $q = 2$, where q is the number of levels of the factor. Location information can be either in <code>x_train</code> or not but must be in <code>coordinates_train</code> .
<code>y_train</code>	Continuous dependent variable for training (in sample) data. Must be a vector whose length equals to the number of rows in <code>x_train</code> .
<code>coordinates_train</code>	The location information of observations in <code>x_train</code> . Must be a dataframe of 2 columns and the same number of rows as <code>x_train</code> . If latitude and longitude are provided as location information, the 2 columns of <code>coordinates_train</code> must be named exactly 'lon' and 'lat' (order matter) and the argument <code>coordinates</code> set as 'lonlat'. If locations information on the ground are provided, the 2 columns must be named exactly 'x' and 'y' (order matters) and argument <code>coordinates</code> set as 'ground'. The distance between locations is calculated accordingly (see <code>coordinates_system</code>).
<code>x_test</code>	Explanatory variables for test (out of sample) data. Should have same structure as <code>x_train</code> (Must be a data frame, with rows corresponding to observations and columns to variables). If provided, must also provide <code>coordinates_test</code> .
<code>coordinates_test</code>	The location information of observations in <code>x_test</code> . Should have same structure as <code>coordinates_train</code> . It must be of the same kind of coordinate system as <code>coordinates_train</code> and named exactly the same as <code>coordinates_train</code> (order matters).
<code>logrange_select_sd</code>	Spatial residual sampling parameter. <code>logRange</code> select SD in mcmc. (see ...)
<code>logsmoothness_select_sd</code>	Spatial residual sampling parameter. <code>logSmoothness</code> select SD in mcmc. (see ...)
<code>sigma2_prior_a</code>	Prior parameter for the random noise e . (see ...)
<code>sigma2_prior_b</code>	Prior parameter for the random noise e . (see ...)
<code>tau2_prior_a</code>	Prior parameter for the matern correlation function τ_2 (see ...)
<code>tau2_prior_b</code>	Prior parameter for the matern correlation function τ_2 (see ...)
<code>logrange_init</code>	Initial value for <code>logrange</code> in mcmc.
<code>logsmoothness_init</code>	Initial value for <code>logsmoothness</code> in mcmc.
<code>tau2_init</code>	Initial value for τ_2 in mcmc.
<code>logrange_prior_mean</code>	Prior parameter for the matern correlation function <code>logrange</code> mean (see ...)
<code>logrange_prior_sd</code>	Prior parameter for the matern correlation function <code>logrange</code> sd (see ...)
<code>logsmoothness_prior_mean</code>	Prior parameter for the matern correlation function <code>logsmoothness</code> mean (see ...)
<code>logsmoothness_prior_sd</code>	Prior parameter for the matern correlation function <code>logsmoothness</code> sd (see ...)

<code>mc</code>	Whether fitting the model in parallel. (which usually improves the model performance but requires multiple cores.) Please also set the number of threads in argument <code>mc.cores</code> .
<code>mc.cores</code>	How many threads to use if fitting the model in parallel. If <code>mc=FALSE</code> , this argument does not matter. If <code>mc=TRUE</code> , how many threads to use.
<code>draw_from_total_distribution</code>	If draw from total distribution or ? distribution in the prediction. If no <code>x_test</code> , does not matter. Usually it would be slower but perserving and utilizing all the location information in the testing dataset to set <code>draw_from_total_distribution=TRUE</code> instead of <code>FALSE</code> .
<code>block</code>	The spatial random effect of how many locations to predict at one time if <code>draw_from_total_distribution=FALSE</code> , <code>block</code> is not used.
<code>cooriantes_system</code>	What the <code>coordinates_train</code> are. Must be either 'lonlat' or 'ground'. If <code>coordinates_train</code> is the longitude and latitude information, <code>coordinates_train</code> should be 'lonlat' and the distance is calculated using grand circle distance with unit km. If <code>coordinates_train</code> is the location information on the ground, <code>coordinates_train</code> should be 'ground' and the distance is calculated using Euclidean distance.

Details

`wbart_sp` is the only function (besides S3 method `predict.wbart_sp`) provided by this package.

`wbart_sp` implements the spatially adjusted Bayesian Additive Regression Trees (in single thread or multiple threads). S3 method `predict.wbart_sp` implements the prediction of a model of class `wbart_sp`.

The detailed information about the model please see: [paper/github ...](#)

Value

`wbart_sp` returns an object of type `wbart_sp` which is a list. It has the following components:

`fhat.train` A matrix with `ndpost` rows and `nrow(x_train)` columns. Each row corresponds to a draw f^* from the posterior of f and each column corresponds to a row of `x_train`. The (i, j) value is $f^*(x)$ for the i^{th} kept draw of f and the j^{th} row of `x.train`. Burn-in is dropped. NOTICE: this is the not final prediction value, `yhat.train` is.

`fhat.test` Same as `fhat.train` but now the `x`'s are the rows of the test data.

`yhat.train` A matrix with `ndpost` rows and `nrow(x_train)` columns. Each row corresponds to the final prediction (sum of a draw from $f(x)$ and a draw of the spatial random effect) and each column corresponds to a row of `x_train`.

`yhat.test` Same as `yhat.train` but now the `x`'s are the rows of the test data.

`what.train` A matrix with `ndpost` rows and `nrow(x_train)` columns. Each row corresponds to a draw of the spatial random effect and each column corresponds to a row of `x_train`.

`what.test` Same as `what.train` but now the `x`'s are the rows of the test data.

`sigma` post burn in draws of `sigma`, `length = ndpost`.

`sigma_all` A data frame of burn in draws and post burn in draws of `sigma`, `dim = (nskip + ndpost/mc.cores) * (mc.cores)`. Can be used to inspect convergence.

`tau2` post burn in draws of `sigma`, `length = ndpost`.

`logrange` post burn in draws of `logrange`, `length = ndpost`.

logsmoothness post burn in draws of logsmoothness, length = ndpost.

nskip nskip

ndpost ndpost

mu mean of y_{train}

varcount a matrix with ndpost rows and nrow(x_train) columns. Each row is for a draw. For each variable (corresponding to the columns), the total count of the number of times that variable is used in a tree decision rule (over all trees) is given.

varprob a matrix with ndpost rows and nrow(x_train) columns. Each row is for a draw. For each variable (corresponding to the columns), the probability (frequency / total frequency) that variable is used in a tree decision rule (over all trees) is given.

sigest The rough error standard deviation (σ) used in the prior.

coordinates_system Coordinates parameters for coordinates_train.

unique_train_locations Unique locations in the training data.

unique_w sampled spatial random effects according for unique_train_locations.

proc.time processing time

References

- Chipman, H., George, E., and McCulloch R. (2010) Bayesian Additive Regression Trees. *The Annals of Applied Statistics*, **4**,1, 266-298 <doi:10.1214/09-AOAS285>.
- Chipman, H., George, E., and McCulloch R. (2006) Bayesian Ensemble Learning. *Advances in Neural Information Processing Systems 19*, Scholkopf, Platt and Hoffman, Eds., MIT Press, Cambridge, MA, 265-272.
- Friedman, J.H. (1991) Multivariate adaptive regression splines. *The Annals of Statistics*, **19**, 1-67.
- Linero, A.R. (2018) Bayesian regression trees for high dimensional prediction and variable selection. *JASA*, **113**, 626-36.

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