2023 554 R Notes on Mapping for Point Data

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Overview

In these notes we will consider mapping and modeling of point data in which the (nominal) exact locations are known.

We will look at modeling a spatially-indexed continuous response via:

- Conventional Kriging via MLE and variants
- A generalized additive model (GAM)
- A Bayesian approach using stochastic partial differential equations (SPDE)

Continuous Response: Motivating Example

We illustrate methods for continuous data using on Zinc levels in the Netherlands.

This data set gives locations and top soil heavy metal concentrations (in ppm), along with a number of soil and landscape variables, collected in a flood plain of the river Meuse, near the village Stein in the South of the Netherlands.

Heavy metal concentrations are bulk sampled from an area of approximately $28 \mathrm{km} \times 39 \mathrm{km}$.

The Meuse data are in a variety of packages. The version in the geoR library are not a spatial object, but can be used with likelihood and Bayes methods.

geoR for geostatistics

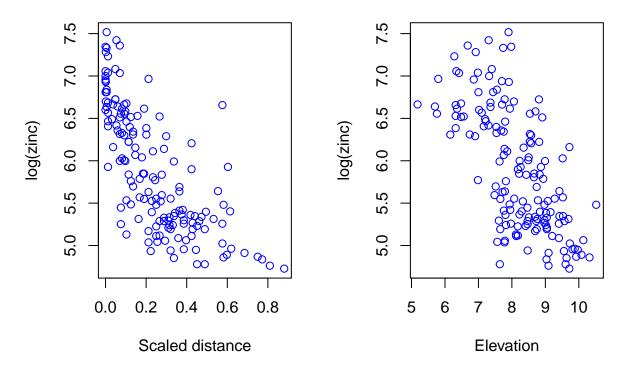
```
library(geoR)
library(sp)
data("meuse")
```

We start the analysis using functions from the geoR library, for which a geodata data type is required. There are 155 observations (sampling locations)

We work with log(zinc) as the distribution is more symmetric than on the original scale, and the variance more constant across levels of covariates.

As an illustration we include distance from river and elevation in the model.

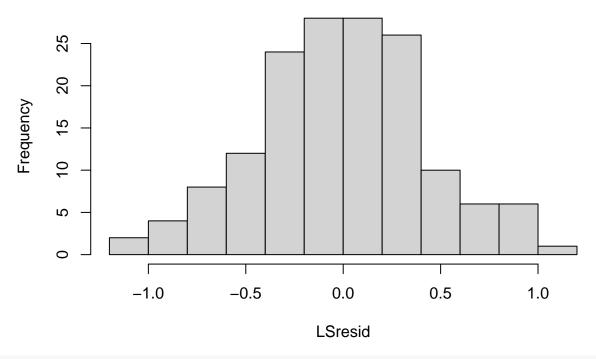
```
par(mfrow=c(1,2))
plot(log(meuse$zinc)~meuse$dist,ylab="log(zinc)",xlab="Scaled distance",col="blue")
plot(log(meuse$zinc)~meuse$elev,ylab="log(zinc)",xlab="Elevation",col="blue")
```



We will be assuming a spatial model on the residuals with elevation and distance in the model.

```
LSmod <- lm(log(meuse$zinc)~meuse$dist+meuse$elev)
LSresid <- residuals(LSmod)
hist(LSresid)
```

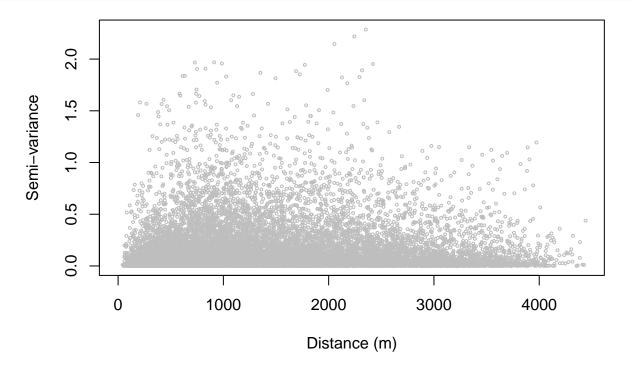
Histogram of LSresid



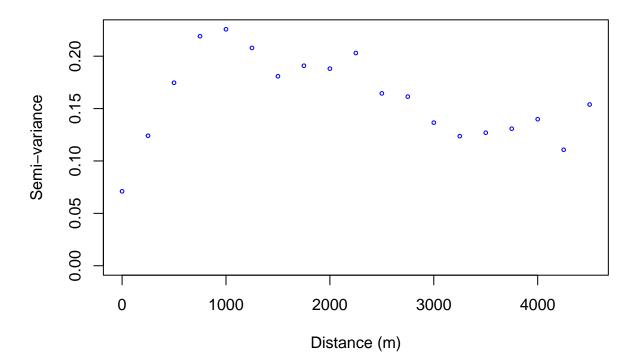
hist(log(meuse\$zinc),main="",xlab ="log(zinc)")

Variogram cloud for log zinc,

```
cloudzinc <- variog(geozinc,option="cloud", trend=~meuse$dist+meuse$elev)
## variog: computing omnidirectional variogram
plot(cloudzinc,ylab="Semi-variance",xlab="Distance (m)",col="grey",cex=.4)</pre>
```

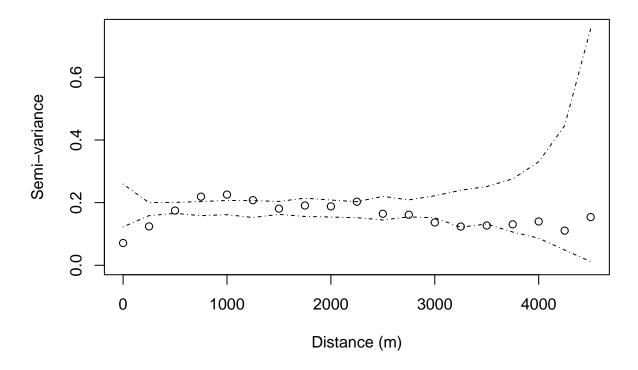


log(zinc): Binned variogram with linear trend in distance and elevation



Monte Carlo envelopes under no spatial dependence - it is clear there is dependence here.

```
geozinc.env <- variog.mc.env(geozinc,obj=binzinc)
## variog.env: generating 99 simulations by permutating data values
## variog.env: computing the empirical variogram for the 99 simulations
## variog.env: computing the envelops
plot(binzinc,env=geozinc.env,xlab="Distance (m)",ylab="Semi-variance")</pre>
```



Parameter estimation from the variogram

We now estimate the parameters of the exponential covariance model which in geoR is parameterized as

$$\tau^2 + \sigma^2 \exp(-d/\phi),$$

where d is the distance between the points, σ^2 is the partial sill and τ^2 is the nugget.

The effective range is the distance at which the correlation is 0.05, and if we have a rough estimate of this \tilde{d} (from the binned variogram, for example) then we can solve for an initial estimate $\tilde{\phi} = -\tilde{d}/log(0.05)$.

Maximum likelihood for log(zinc)

We suppress the output from the call.

```
mlfit <- likfit(geozinc,ini=c(.2,224),trend=~meuse$dist+meuse$elev)</pre>
```

We examine the results, specifically point estimates and standard errors.

```
mlfit$parameters.summary
##
                       values
              status
## beta0
           estimated
                       8.6162
## beta1
           estimated
                      -2.1072
## beta2
           estimated
## tausq
           estimated
                       0.2065
## sigmasq estimated
           estimated 241.1982
## phi
## kappa
               fixed
                       0.5000
## psiA
               fixed
                       0.0000
## psiR
               fixed
                       1.0000
## lambda
               fixed
                       1.0000
for (i in 1:3){
cat(cbind(mlfit$beta[i],sqrt(mlfit$beta.var[i,i])),"\n")
}
## 8.616183 0.2557962
```

```
## -2.107206 0.3414008

## -0.2689692 0.02989409

mlfit$practicalRange

## [1] 722.5653
```

Note that the standard errors change from the least squares fit.

Restricted maximum likelihood for log(zinc)

The results: slight differences from ML.

```
remlfit$parameters.summary

## status values

## beta0 estimated 8.6396

## beta1 estimated -2.1215

## beta2 estimated -0.2701

## tausq estimated 0.0061

## sigmasq estimated 0.2248

## phi estimated 289.1468

## kappa fixed 0.5000

## psiA fixed 0.0000

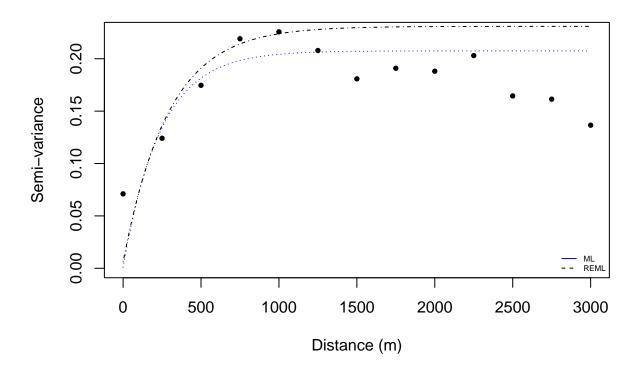
## psiR fixed 1.0000

## psiR fixed 1.0000

remlfit$practicalRange

## [1] 866.2064
```

Comparison of estimates

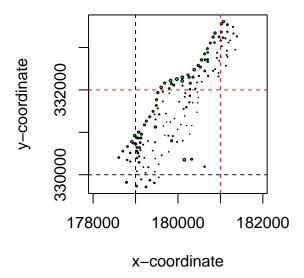


Prediction for log(zinc)

We plot the data along with the region within which we shall carry out prediction.

Prediction for log(zinc)

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Prediction for log(zinc)

We fit a linear model in distance and elevation to log(zinc).

We then form a geodata object with the residuals as the response.

```
lmfit <- lm(geozinc$data~meuse$dist+meuse$elev)
lmfit

##

## Call:
## lm(formula = geozinc$data ~ meuse$dist + meuse$elev)

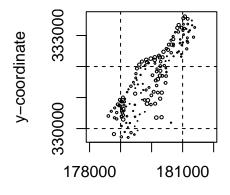
##

## Coefficients:
## (Intercept) meuse$dist meuse$elev

## 8.4845 -1.9600 -0.2607
detrend <- as.geodata(cbind(geozinc$coords,lmfit$residuals))</pre>
```

Prediction for log(zinc)

```
points(detrend,pt.divide="rank.prop",xlab="x-coordinate",ylab="y-coordinate",cex.min=.1,cex.max=.5)
abline(h=330000,lty=2)
abline(v=179000,lty=2)
abline(v=181000,lty=2)
```



x-coordinate

Prediction for log(zinc)

Carry out MLE on the detrended data.

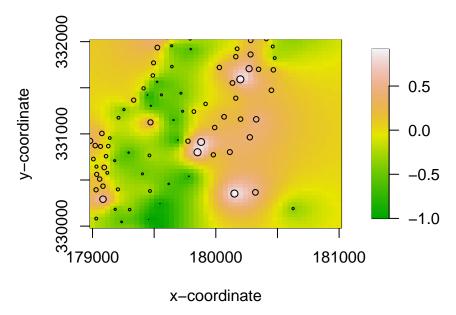
Prediction for log(zinc)

We now obtain spatial predictions on a grid, using the parameter estimates from the ML fit to the residuals. Ordinary Kriging is used for prediction.

Prediction for log(zinc)

Produce an image plot of the predictions, with the data superimposed.

Prediction for log(zinc)



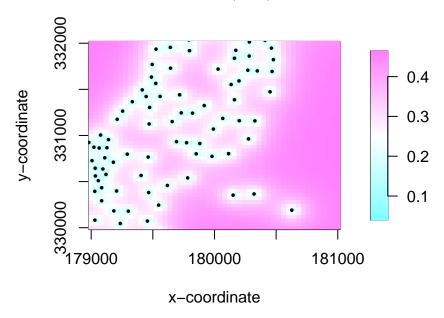
Standard deviations of prediction for log(zinc)

We now plot the Kriging standard deviations of the predictions.

```
image.plot(x=pred.grid[["Var1"]][1:51],y=unique(pred.grid[["Var2"]]),z=matrix(sqrt(kc$krige.var),nrow=51,ncol=51),c
points(detrend$coords[,1],detrend$coords[,2],pch=16)
```

The standard deviation is smallest close to the datapoints, as expected.

Standard deviations of prediction for log(zinc)



log(zinc) modeled with a GAM

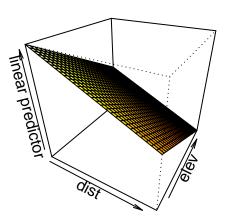
We now model the log(zinc) surface as linear in distance and elevation, and with the spatial surface modeled with a thin plate regression spline, with the smoothing parameter estimated using REML.

log(zinc) modeled with a GAM

```
summary(gam.mod)
## Family: gaussian
## Link function: identity
## Formula:
## lzinc \sim s(x, y, bs = "tp") + dist + elev
## Parametric coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
                          0.30738 27.727 < 2e-16 ***
## (Intercept) 8.52282
                          0.62631 -2.508 0.0134 * 0.03361 -8.235 1.71e-13 ***
## dist
               -1.57105
## elev
              -0.27677
## --
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Approximate significance of smooth terms:
            edf Ref.df
                           F p-value
## s(x,y) 22.66 26.52 6.264 <2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## R-sq.(adj) = 0.833 Deviance explained = 86%
## -REML = 67.057 Scale est. = 0.087094 n = 155
```

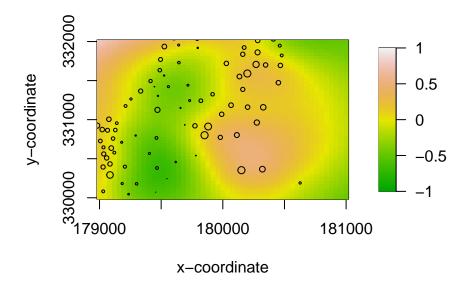
GAM output: The fitted distance by elevation surface

```
vis.gam(gam.mod,theta=30,phi=30)
```

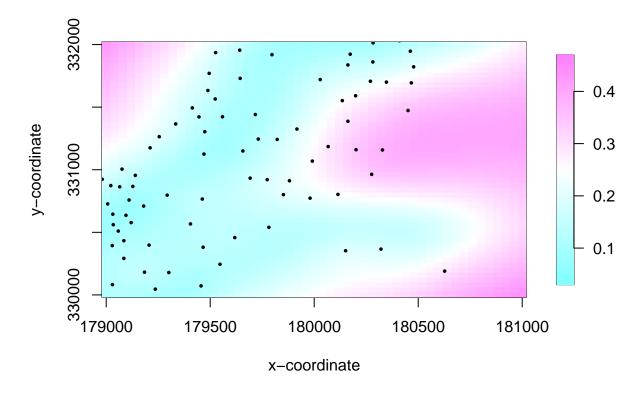


GAM prediction

Prediction from GAM



Standard deviations of prediction from GAM



Meuse analysis using geostat functions

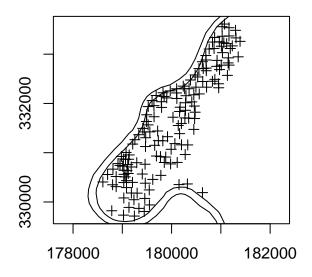
The sp package functions can make full use of the GIS capabilities of R more readily.

```
pal <- function(n = 9){ brewer.pal(n, "Reds") }

data(meuse)
coords <- SpatialPoints(meuse[,c("x","y")])
meuse1 <- SpatialPointsDataFrame(coords,meuse)
data(meuse.riv)
river_polygon <- Polygons(list(Polygon(meuse.riv)),ID="meuse")
rivers <- SpatialPolygons(list(river_polygon))
coordinates(meuse) = ~x+y</pre>
```

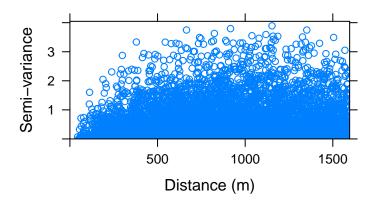
Zinc: Sampling locations

```
plot(meuse1,axes=T)
plot(rivers,add=T)
```



log(zinc): Variogram cloud, no trend removed

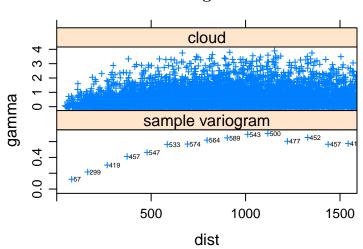
```
library(gstat)
cld <- variogram(log(zinc) ~ 1, meuse, cloud = TRUE)
plot(cld,ylab="Semi-variance",xlab="Distance (m)")</pre>
```



More variograms, with sample sizes

```
panel.xyplot(x,y,...)
},
xlim = c(0, 1590),
cex = .5, pch = 3
)
```

More variograms

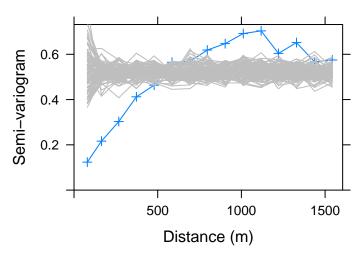


Monte Carlo simulations of semi-variogram

We simulate 100 datasets with random relabeling of points, and then form variograms for each.

```
v <- variogram(log(zinc) ~ 1, meuse)
plot(v, type = 'b', pch = 3,xlab="Distance (m)",ylab="Semi-variance")
fn = function(n = 100) {
    for (i in 1:n) {
        meuse$random = sample(meuse$zinc)
        v = variogram(log(random) ~ 1, meuse)
        trellis.focus("panel", 1, 1, highlight = FALSE)
        llines(v$dist, v$gamma, col = 'grey')
        trellis.unfocus()
    }
}
fn()</pre>
```

Monte Carlo simulations of semi-variogram



log(zinc): Variogram cloud, detrended

```
cld2 <- variogram(log(zinc) ~ dist+elev, meuse, cloud = TRUE)
plot(cld2,ylab="Semi-variance",xlab="Distance (m)")

2.0

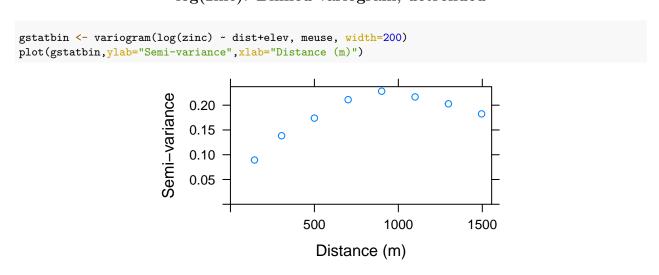
1.5

1.0

0.5

Distance (m)
```

log(zinc): Binned variogram, detrended



Zinc: Directional variogram with linear trend removed

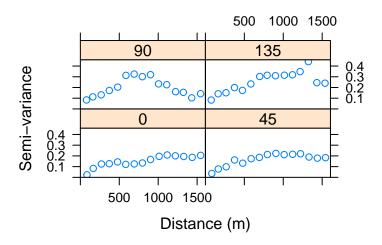
We form 4 variograms with data taken from different directions, with 0 and 90 corresponding to north and east, respectively.

Note that 0 is the same as 180.

```
dircld <- variogram(log(zinc)~dist+elev, meuse, alpha=c(0,45,90,135))
```

Zinc: Directional variogram with linear trend removed

```
plot(dircld,xlab="Distance (m)",ylab="Semi-variance")
```

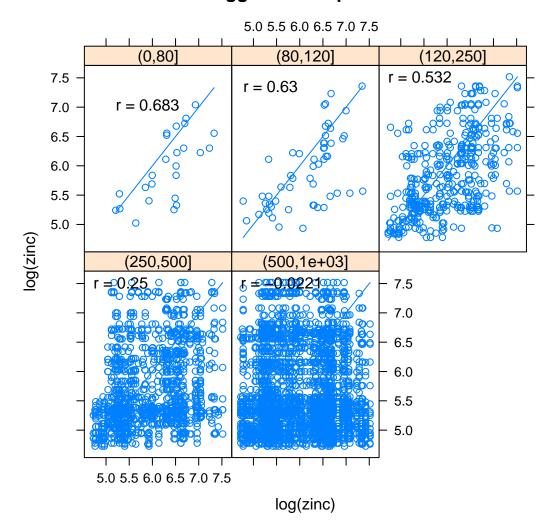


Zinc: Lagged scatterplots

We examine scatterplots of points within different distances of each other. This is another way of assessing whether spatial dependence exists.

```
hscat(log(zinc)~1, meuse, c(0, 80, 120, 250, 500, 1000), cex=.1)
```

lagged scatterplots



Other capabilities in gstat

See

- fit.variogram for estimation from the variogram
- krige (and associated functions) for Kriging,
- vgm generates variogram models

SPDE model

We illustrate kriging via SPDE using data on log(zinc) levels in the meuse dataset.

```
library(INLA)
zincdf = data.frame(y = log(meuse$zinc), locx = meuse$x, locy = meuse$y, dist=meuse$dist, elev=meuse$elev)
```

Mesh construction The mesh is the discretization of the domain (study area). The domain is divided up into small triangles.

Can use the function meshbuilder() to learn about mesh construction.

The function inla.mesh.2d() requires at least 2 of the following 3 arguments to run

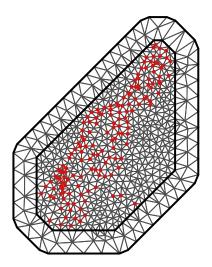
- loc or loc.domain: the function requires informations about the spatial domain given by spatial points or given by the domain extent.
- max.edge: the maximum edge length must be specified. If it is a two-dimensional vector then the first component is for the internal and the second for the part outside the boundary. Note that it uses the same scale unit as the coordinates.

Optional arguments:

- offset: specifies how much the domain will be extended in the outer and inner part. If negative it is interpreted as a factor relative to the approximate data diameter. If positive it is the extension distance on same scale unit to the coordinates provided.
- cutoff: it specifies the minimum distance allowed between points. It means that if the distance between two points is less than the supplied value then they are replaced by a single vertex. It is very useful in case of clustered data points because it avoids building many small triangles arround clustered points.
- min.angle: it specifies the minimum internal angle of the triangles. This could be a two-dimensional vector with the same meaning as previously. We would like to have a mesh with triangles as regular as possible.

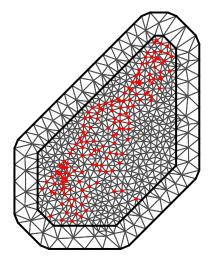
By specifying loc we obtain a mesh with observations lying at the vertices.

```
max.edge = 200
mesh <- inla.mesh.2d(loc=zincdf[ , c('locx', 'locy')],
    offset = c(100, 500),
    max.edge=c(max.edge, max.edge*3)
)
plot(mesh, asp=1,main="")
points(zincdf[ , c('locx', 'locy')], col='red',cex=.4)</pre>
```



We visualize the mesh below.

```
plot(mesh, asp=1, main="")
points(zincdf[, c('locx', 'locy')], col='red',cex=.5, pch=16)
```



```
#axis(1); axis(2)
```

To connect the measurement locations to the mesh representation, the A-matrix is needed. We create the A-matrix below.

The observed data lie on the vertices.

```
A = inla.spde.make.A(mesh=mesh, loc=data.matrix(zincdf[ , c('locx', 'locy')]))

dim(A)

## [1] 155 683

table(as.numeric(A))

##

## 0 1

## 105710 155

# table(rowSums(A > 0)) # 155 values of 1

# Every point is at a mesh vertex, so each line on the projector

# matrix has exactly one non-zero mesh element A[1,]
```

We now create the stack. The stack is a complicated way of supplying the data (and covariates and effects) to INLA. For more complex spatial models, the stack is incredibly helpful, as the alternative is worse (you would have to construct the total model A matrix by hand). The stack allows different matrices to be combined (in more complex problems).

```
Xcov = data.frame(intercept=1, dist=zincdf$dist, elev=zincdf$elev)
# - expands the factor covariates
Xcov = as.matrix(Xcov)
colnames(Xcov)
## [1] "intercept" "dist" "elev"
```

See ?inla.stack for lots of examples of the flexibility.

```
A = list(A, 1)
# - First projector matrix is for 's'
# - second is for 'fixed effects'
)
```

The name s is arbitrary, but it must correspond to the letter we use in the formula (later).

We specify PC priors for the spatial SD and the spatial range.

```
prior.median.sd = .07; prior.median.range = 2000
# diff(range(mesh$loc[, 1]))/2 for range
# and sd(df$y)/10 for sd
# These are somewhat arbitrary, in general, thought is required!
spde = inla.spde2.pcmatern(mesh, alpha =2, prior.range = c(prior.median.range, 0.5), prior.sigma = c(prior.median.spde2.pcmatern(mesh, alpha =2, prior.range)
```

Now we specify the model – the intercept is in Xcov so we use -1 in the formula.

```
formula = y ~ -1 + Xcov + f(s, model=spde)
prior.median.gaus.sd = 1 # Prior for measurement error
family = 'gaussian'
control.family = list(hyper = list(prec = list(
    prior = "pc.prec", fixed = FALSE, param = c(prior.median.gaus.sd,0.5))))
```

We finally fit the SPDE model below.

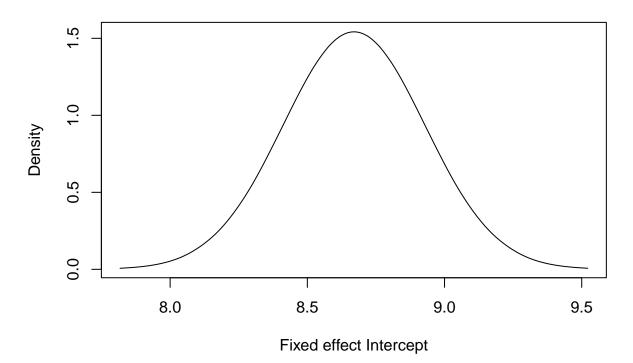
See ?inla.spde2.result for extracting results.

```
summary(res)
##
## Call:
##
      c("inla.core(formula = formula, family = family, contrasts = contrasts,
      ", " data = data, quantiles = quantiles, E = E, offset = offset, ", "
##
     scale = scale, weights = weights, Ntrials = Ntrials, strata = strata,
##
##
      ", " lp.scale = lp.scale, link.covariates = link.covariates, verbose =
##
     verbose, ", " lincomb = lincomb, selection = selection, control.compute
##
      = control.compute, ", " control.predictor = control.predictor,
##
      control.family = control.family, ", " control.inla = control.inla,
      control.fixed = control.fixed, ", " control.mode = control.mode,
##
     control.expert = control.expert, ", " control.hazard = control.hazard,
##
     control.lincomb = control.lincomb, ", " control.update =
##
     control.update, control.lp.scale = control.lp.scale, ", "
##
      control.pardiso = control.pardiso, only.hyperparam = only.hyperparam,
##
     ", " inla.call = inla.call, inla.arg = inla.arg, num.threads =
##
     num.threads, ", " blas.num.threads = blas.num.threads, keep = keep,
```

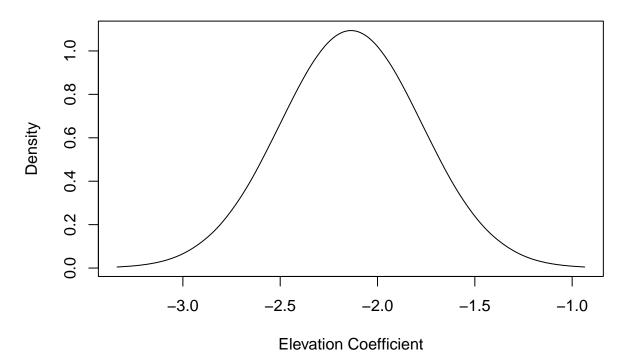
```
working.directory = working.directory, ", " silent = silent, inla.mode
   = inla.mode, safe = FALSE, debug = debug, ", " .parent.frame =
     .parent.frame)")
## Time used:
## Pre = 6.5, Running = 1.93, Post = 0.107, Total = 8.53
## Fixed effects:
         mean sd 0.025quant 0.5quant 0.975quant mode kld
## Xcov1 8.670 0.259 8.163 8.670 9.177 NA 0
                        -2.851 -2.136
## Xcov2 -2.136 0.365
                                           -1.421 NA
                                                        0
## Xcov3 -0.273 0.031
                     -0.334 -0.273
                                           -0.211 NA 0
##
## Random effects:
## Name Model
## s SPDE2 model
## Model hyperparameters:
##
                                                  sd 0.025quant 0.5quant
                                           mean
## Precision for the Gaussian observations 28.078 10.27 14.188 26.035
                                                         378.184 644.910
                                         660.342 167.37
## Range for s
                                          0.416 0.06
## Stdev for s
                                                          0.311 0.411
##
                                         0.975quant mode
## Precision for the Gaussian observations
                                           53.936 NA
## Range for s
                                          1033.201 NA
## Stdev for s
                                             0.548 NA
##
## Marginal log-Likelihood: -81.58
## is computed
## Posterior summaries for the linear predictor and the fitted values are computed
## (Posterior marginals needs also 'control.compute=list(return.marginals.predictor=TRUE)')
print("MLE SE BAYES SD")
## [1] "MLE SE BAYES SD"
for (i in 1:3){
cat(cbind(mlfit$beta[i],sqrt(mlfit$beta.var[i,i])),res$summary.fixed[i,1],res$summary.fixed[i,2],"\n")
## 8.616183 0.2557962 8.670136 0.2587101
## -2.107206 0.3414008 -2.136177 0.364728
## -0.2689692 0.02989409 -0.2725997 0.03118875
tmp = inla.tmarginal(function(x) x, res$marginals.fixed[[1]])
```

Visual summarization

plot(tmp, type = "1", xlab = "Fixed effect Intercept", ylab = "Density")

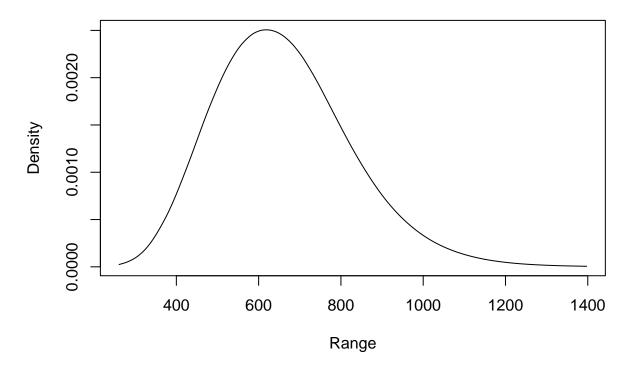


tmp = inla.tmarginal(function(x) x, res\$marginals.fixed[[2]])
plot(tmp, type = "l", xlab = "Elevation Coefficient", ylab = "Density")



We plot summaries of the marginal posteriors for hyperparameters below.

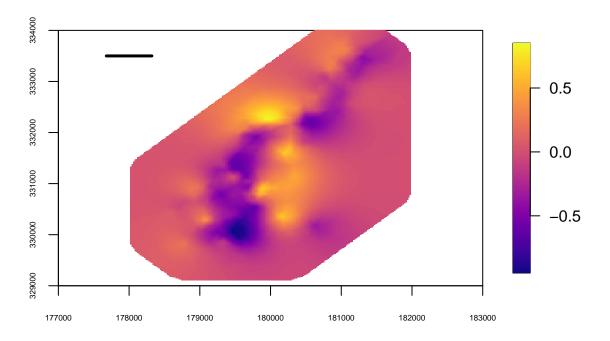
```
range = inla.tmarginal(function(x) x, res$marginals.hyperpar[[2]])
plot(range, type = "l", xlab = "Range", ylab = "Density")
```



We define a function for plotting spatial fields for this application.

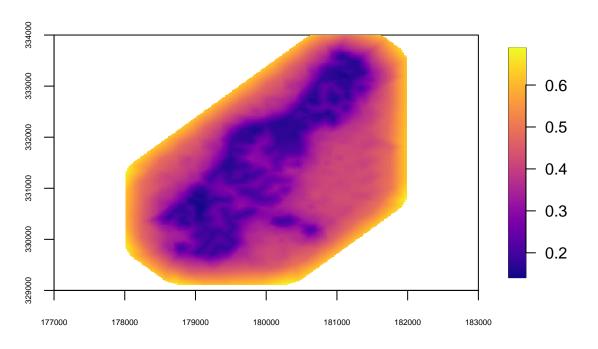
We now plot the predictive mean of the spatial field.

```
local.plot.field(res$summary.random[['s']][['mean']], mesh, cex.axis=.5)
lines(178000+c(-0.5, 0.5)*(res$summary.hyperpar[2, '0.5quant']), c(333500,333500), lwd=3) # add on the estimated re
```



We now plot the predictive standard deviation of the spatial field.

local.plot.field(res\$summary.random\$s\$sd, mesh, cex.axis=.5)



And finally, we plot the fitted values.

quilt.plot(x=zincdf\$locx,y=zincdf\$locy,z=res\$summary.fitted.values\$mean[1:nrow(zincdf)],nx=40,ny=40, col = plasma(1
 zlim = range(zincdf\$y), cex.axis=.5)

Fitted values

