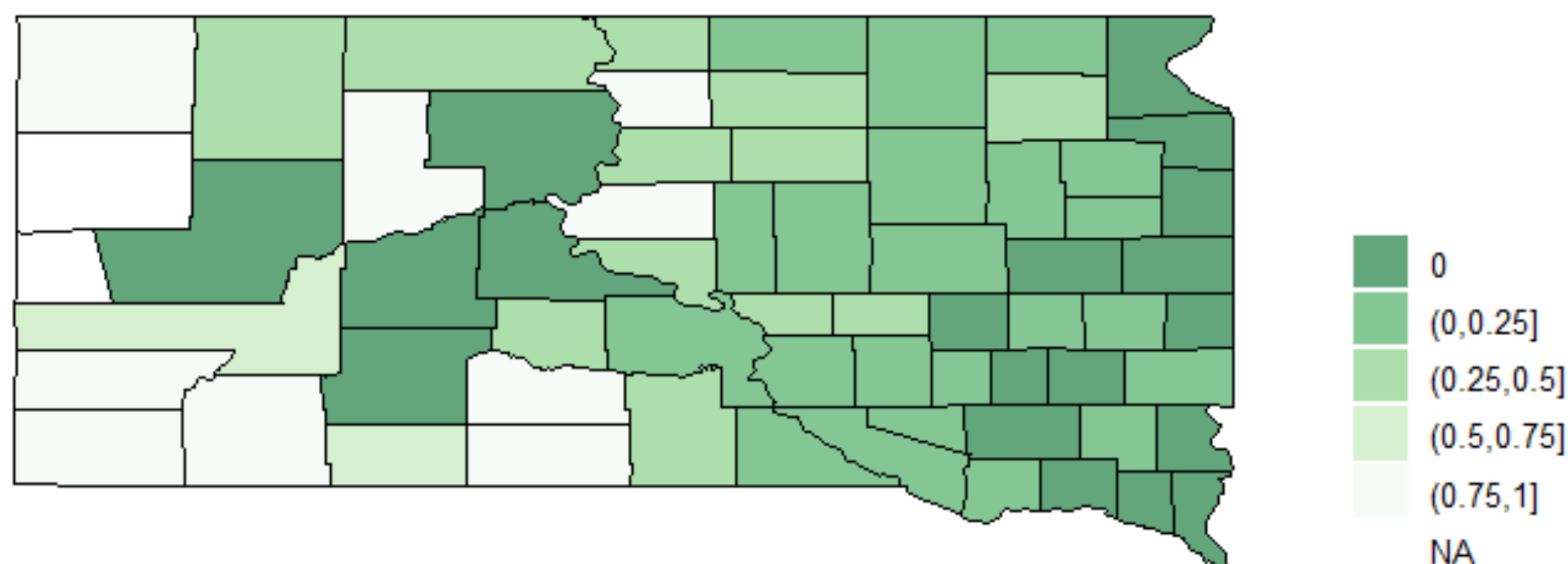




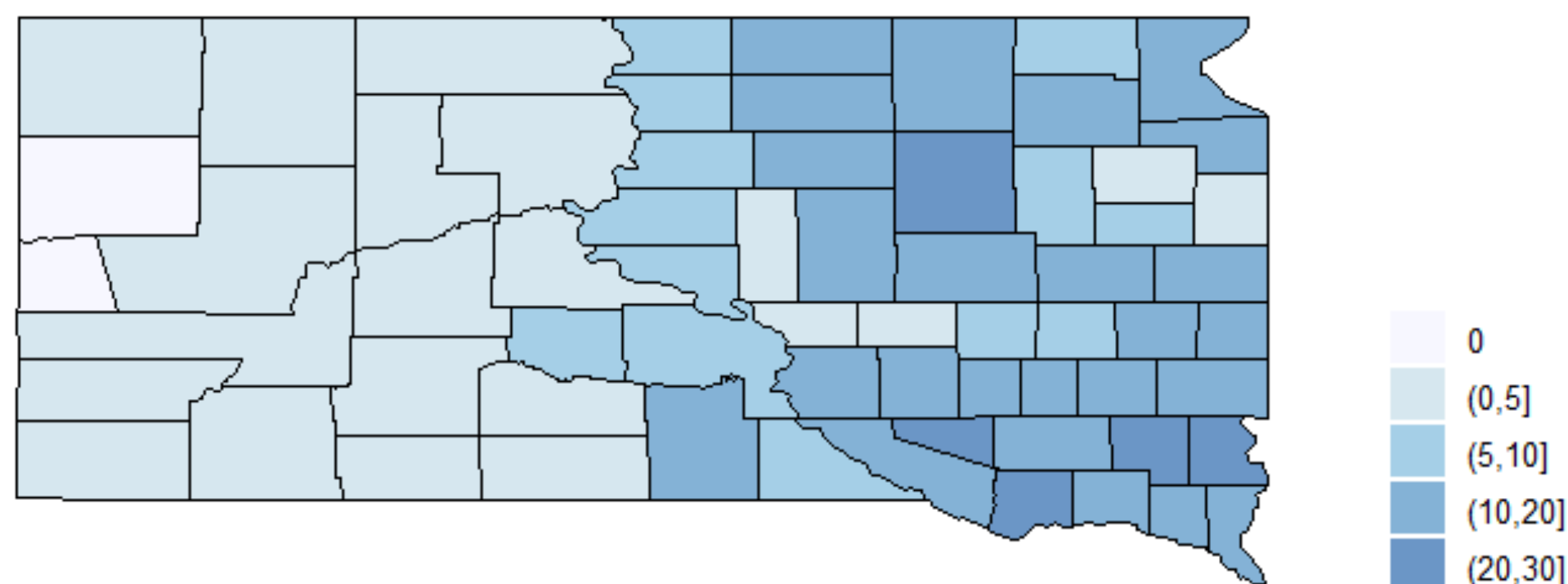
Soil Loss Data



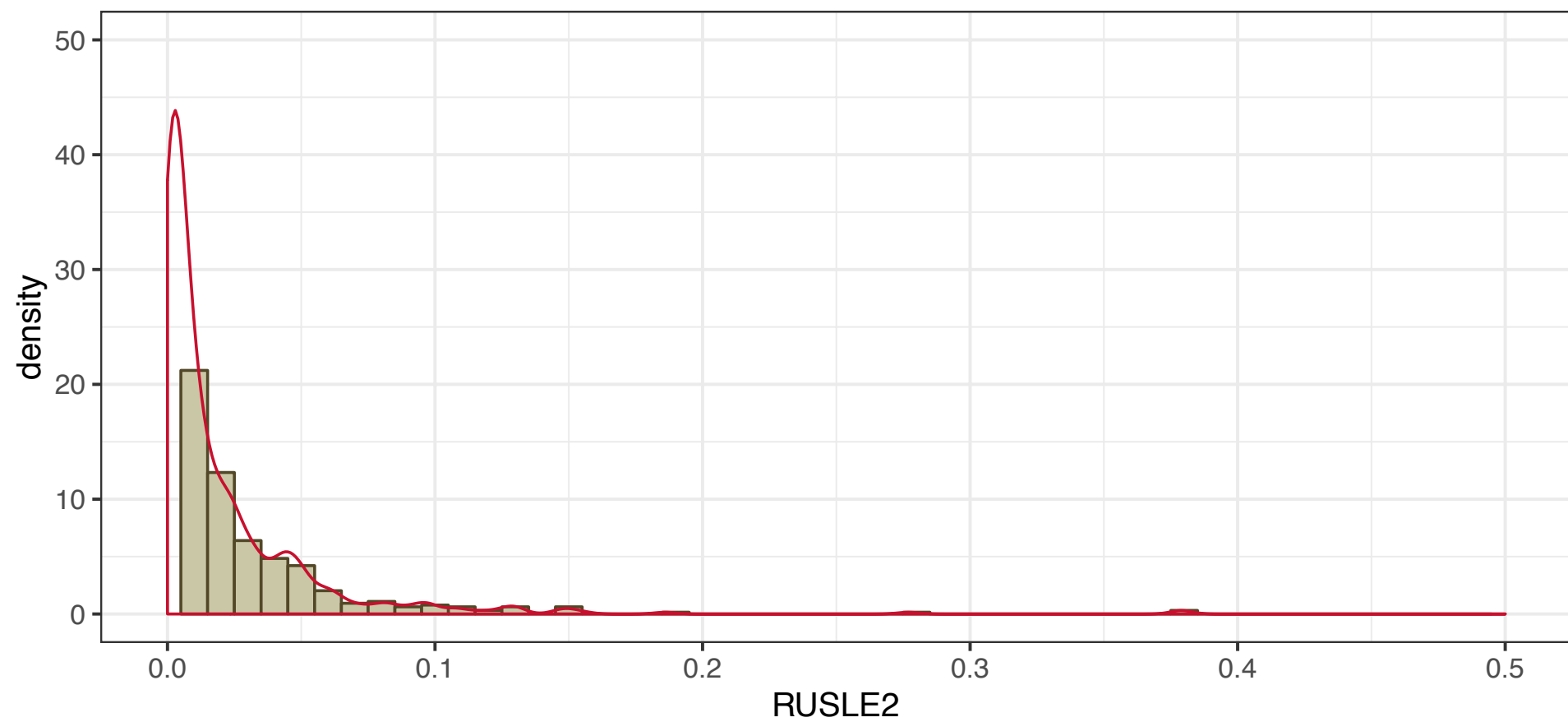
Heatmap of proportion of zeros of RUSLE2 observations in South Dakota



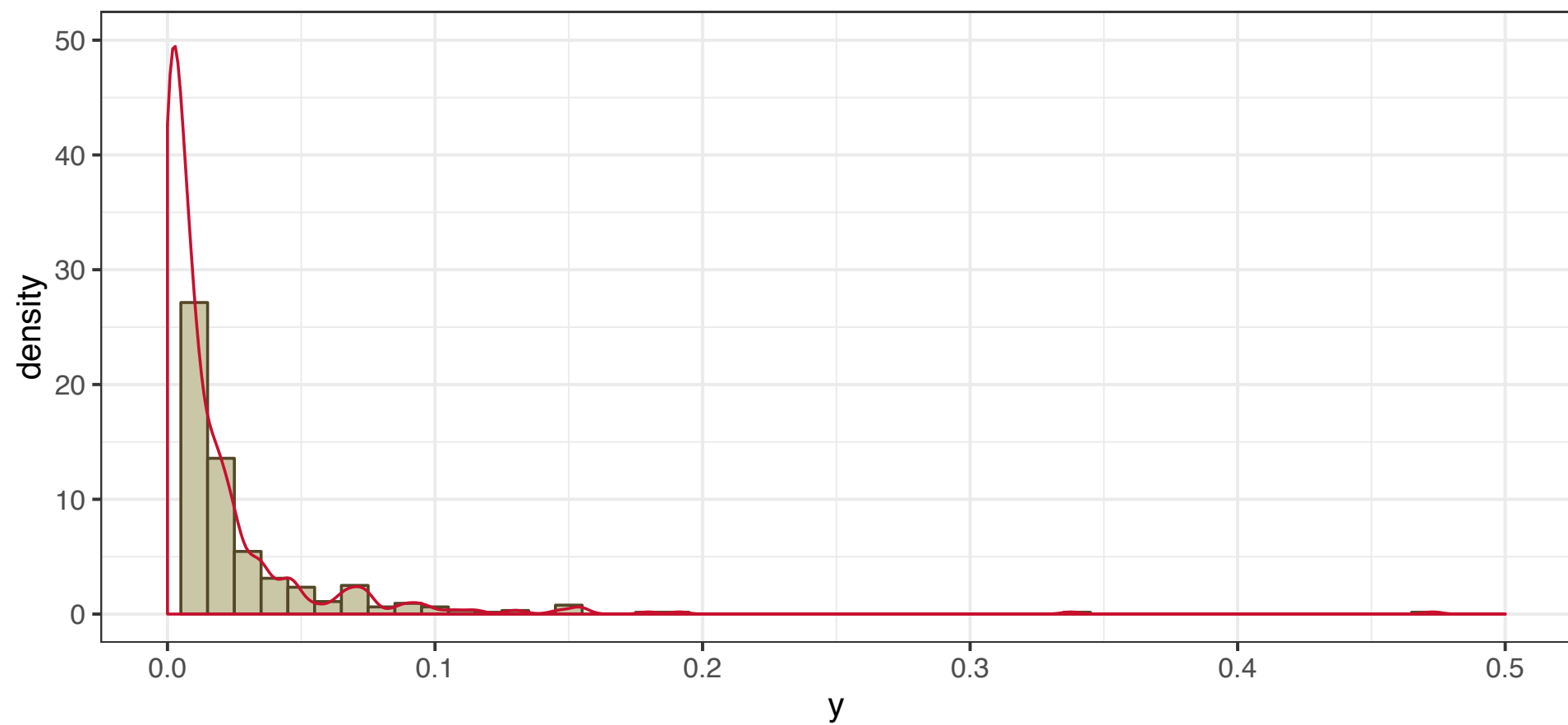
Heatmap of sample sizes of RUSLE2 observations in South Dakota



Histogram for RUSLE2 in South Dakota

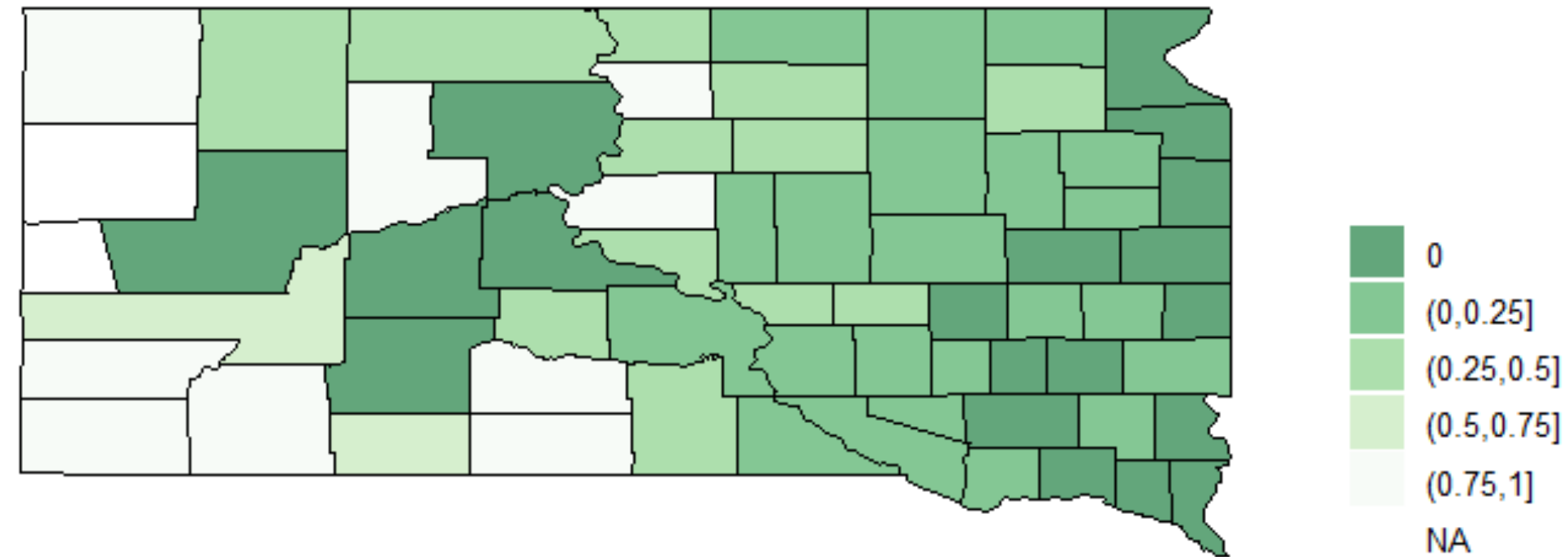


Histogram for simulated data under zero-inflated lognormal model

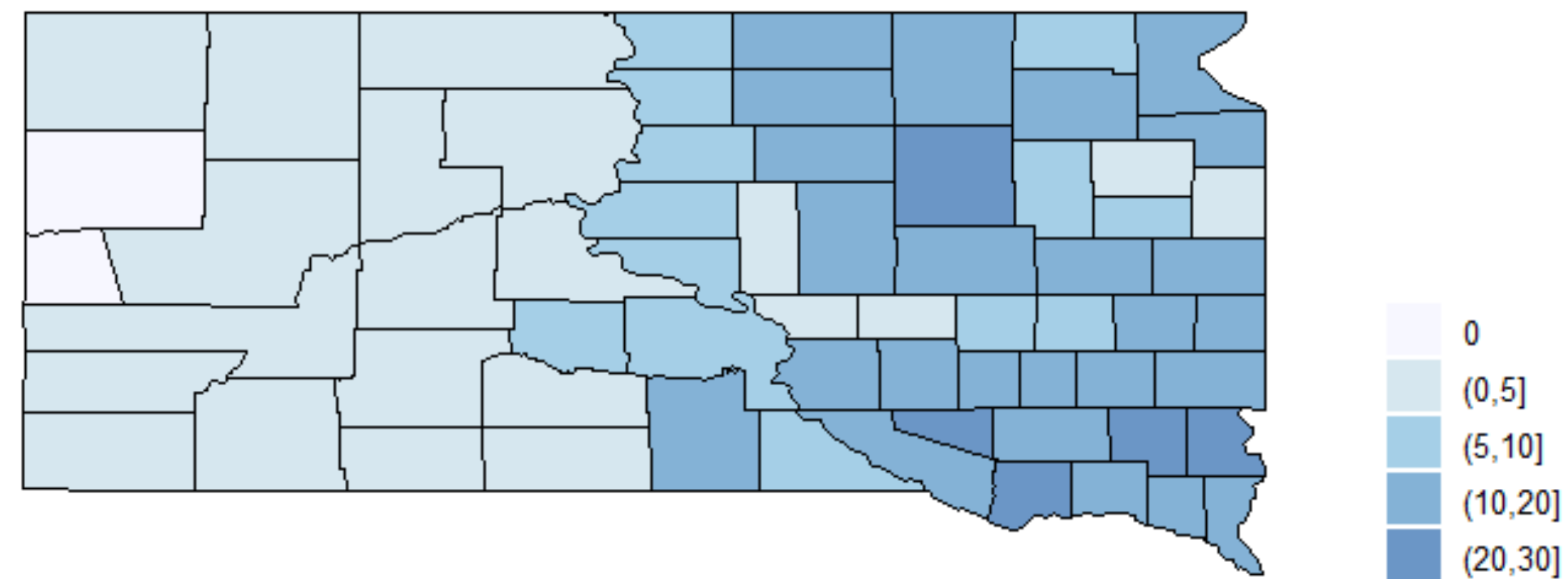


Soil Loss Data

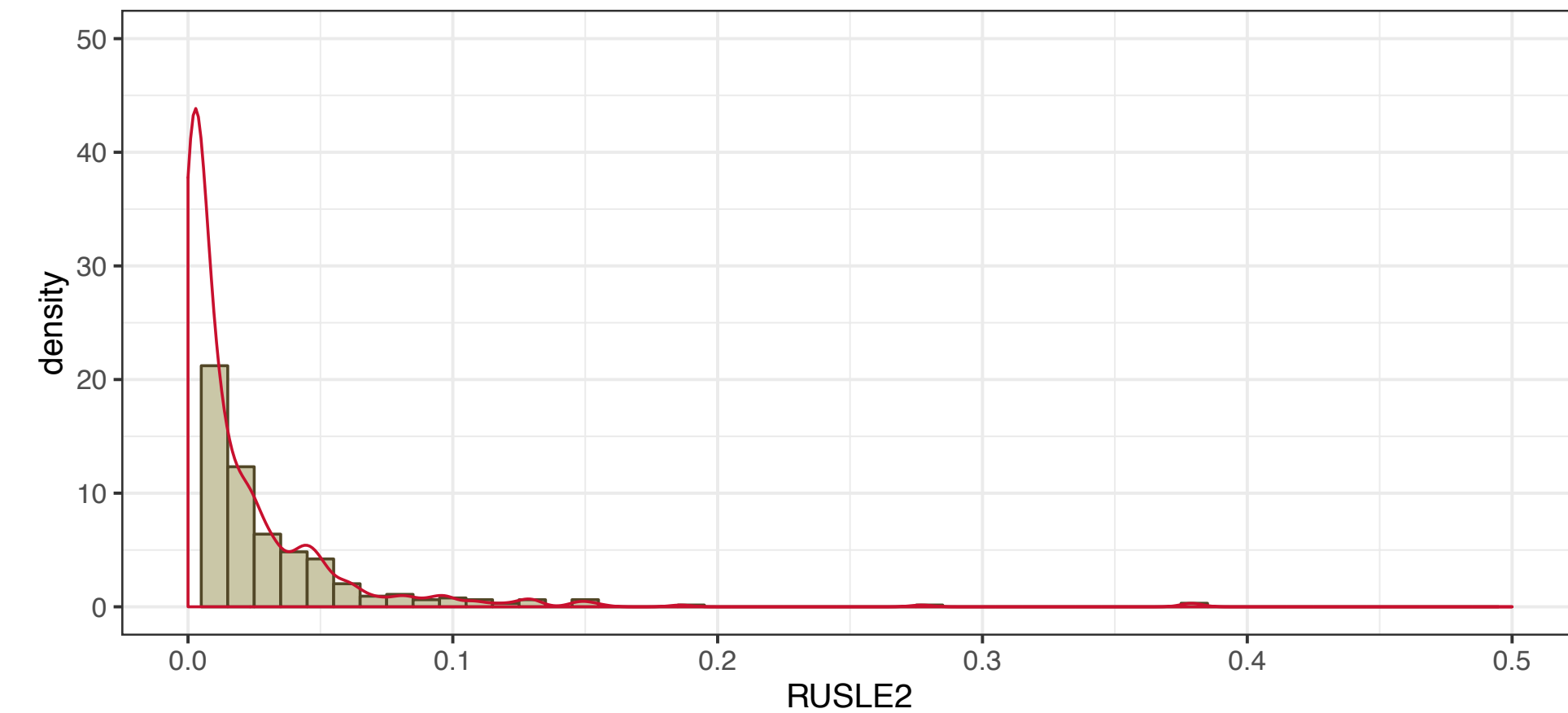
Heatmap of proportion of zeros of RUSLE2 observations in South Dakota



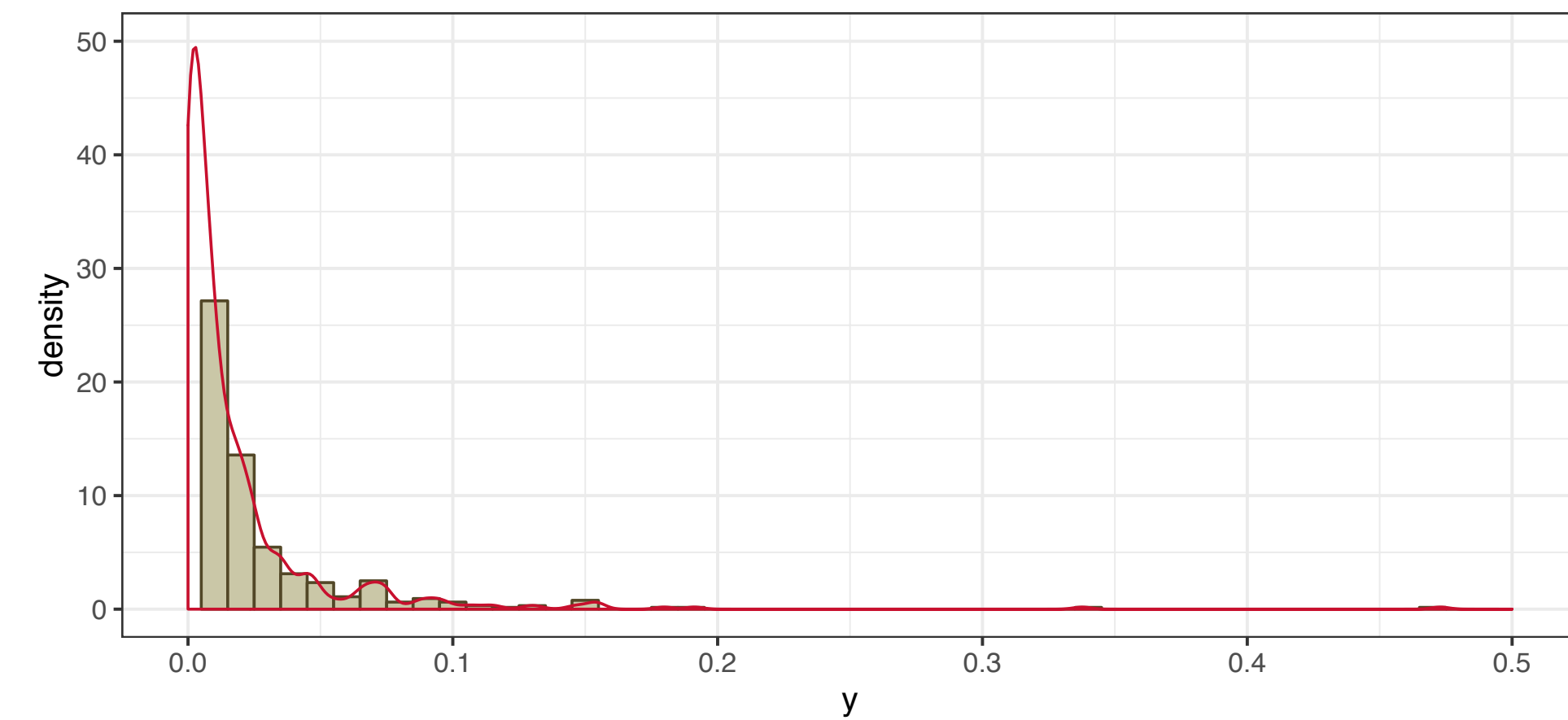
Heatmap of sample sizes of RUSLE2 observations in South Dakota



Histogram for RUSLE2 in South Dakota



Histogram for simulated data under zero-inflated lognormal model



Model

- Variable of interest: $y_{ij}^* = y_{ij}\delta_{ij} \geq 0$, population parameter: $\bar{y}_{N_i}^* = \frac{1}{N_i} \sum_{j=1}^{N_i} y_{ij}^*$
 - ▶ Positive part: $\log(y_{ij}) = \beta_0 + \mathbf{z}_{1ij}'\boldsymbol{\beta}_1 + u_i + e_{ij}$
 - ▶ Binary part: $\delta_{ij} \sim \text{Bernoulli}(p_{ij})$, $g(p_{ij}) = \alpha_0 + \mathbf{z}_{2ij}'\boldsymbol{\alpha}_1 + b_i$, $g(\cdot)$ is a specific parametric link function.
 - ▶ $(u_i, b_i, e_{ij}) \sim N(\mathbf{0}, \text{diag}(\sigma_u^2, \sigma_b^2, \sigma_e^2))$
- Observed data: $(\mathbf{y}^*, \mathbf{z}) = \{y_{ij}^*, i = 1, \dots, D, j \in s_i\} \cup \{\mathbf{z}_{ij} : i = 1, \dots, D, j = 1, \dots, N_i\}$
- Empirical Bayes predictor: $\hat{y}_{ij}^{*\text{EB}} = \hat{y}_{ij}^{*\text{MMSE}}|_{\hat{\boldsymbol{\theta}}=\boldsymbol{\theta}}, \hat{y}_{ij}^{*\text{MMSE}} = E_{\boldsymbol{\theta}}\{y_{ij}^* | (\mathbf{y}^*, \mathbf{z})\}$
- MSE estimator: analytic “one-step” and parametric bootstrap.