Barcast Model

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1 Barcast Model

1.1 Data Model

$$\boldsymbol{W}_t = \boldsymbol{H}_t T_t + \boldsymbol{B}_t + \boldsymbol{\eta}_t \qquad \boldsymbol{\eta}_t \sim \mathrm{N}(\boldsymbol{0}, \boldsymbol{\Sigma}_t) \qquad \boldsymbol{\Sigma}_t = \begin{pmatrix} \boldsymbol{\Sigma}_{It} & \boldsymbol{0} \\ \boldsymbol{0} & \boldsymbol{\Sigma}_{Pt} \end{pmatrix}$$

where $\boldsymbol{W}_t = \begin{pmatrix} \boldsymbol{W}_{It} \\ \boldsymbol{W}_{Pt} \end{pmatrix}$ is a vector of instrumental observations $\boldsymbol{W}_{It}$ and proxy observations $\boldsymbol{W}_{Pt}$ at time t, T_t is a latent climate variable, $\boldsymbol{H}_t = \begin{pmatrix} \boldsymbol{H}_{It} \\ \beta_1 \boldsymbol{H}_{Pt} \end{pmatrix}$, $\boldsymbol{B}_t = \begin{pmatrix} \boldsymbol{H}_{It} \\ \boldsymbol{H}_{Pt} \end{pmatrix} \begin{pmatrix} \boldsymbol{0}_{N_I} \\ \beta_0 \boldsymbol{1}_{N_P} \end{pmatrix}$, $\boldsymbol{\Sigma}_{It} = \tau_I^2 \boldsymbol{I}_{N_{It}}$, $\boldsymbol{\Sigma}_{Pt} = \tau_P^2 \boldsymbol{I}_{N_{Pt}}$, N_I is the total number of instrumental observations, N_P is the total number of proxy observations, N_{It} is the number of instrumental observations at time t, N_{Pt} is the number of proxy observations at time t, $\boldsymbol{H}_{It}$ and $\boldsymbol{H}_{Pt}$ are selection matrices indicating whether the instrumental or proxy variable was measured at time t, and β_0 and β_1 are regression coefficients relating the proxy observations and latent field.

1.2 Process Model

$$T_t - \mu = \alpha \left(T_{t-1} - \mu \right) + \epsilon_t \qquad \epsilon_t \sim \mathrm{N}(0, \sigma_\epsilon^2)$$

1.3 Parameter Model

$$
\begin{aligned}
T_0 &\sim \mathrm{N}\left(\tilde{\mu}_0, \tilde{\sigma}_0^2\right) & \tilde{\mu}_0 &= 0 & & \\
\alpha &\sim \mathrm{U}\left(0, 1, \right) & & & & \\
\mu &\sim \mathrm{N}\left(\mu_0, \sigma_0^2\right) & \text{For PDSI } \mu_0 &= 0 & \sigma_0^2 &= 1 \\
\sigma^2 &\sim \mathrm{IG}\left(\alpha_{\sigma^2}, \beta_{\sigma^2}\right) & & & & \\
\tau_I &\sim \mathrm{IG}\left(\alpha_I, \beta_I\right) & & & & \\
\tau_P &\sim \mathrm{IG}\left(\alpha_P, \beta_P\right) & & & & \\
\beta_1 &\sim \mathrm{N}\left(\mu_{\beta_1}, \sigma_{\beta_1}^2\right) & \mu_{\beta_1} &= \left(\frac{(1-\tau_P^2)(1-\alpha^2)}{\sigma^2}\right)^{-\frac{1}{2}} & \sigma_{\beta_1}^2 &= 8 \\
\beta_0 &\sim \mathrm{N}\left(\mu_{\beta_0}, \sigma_{\beta_0}^2\right) & \mu_{\beta_0} &= -\mu\beta_1 & \sigma_{\beta_1}^2 &= 8
\end{aligned}
$$

Note that the prior values are set as the prior modes (e.g. μ_{β_1} is a function of the prior modes for $\tau_P^2, \alpha,$ and σ^2).

2 Posterior

$$
\begin{aligned}
\prod_{t=1}^{T} \left[T_t, \beta_0, \beta_1, \mu, \alpha, \tau_I^2, \tau_P^2, \sigma_\epsilon^2 \middle| \boldsymbol{W}_t, T_0\right] \propto \prod_{t=1}^{T} &\left[\boldsymbol{W}_t \middle| T_t, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right] \propto \left[T_t \middle| \boldsymbol{T}_t, \mu, \alpha, \sigma_\epsilon^2\right] \left[T_0\right] \\
&\times \left[\beta_0\right] \left[\beta_1\right] \left[\tau_I^2\right] \left[\tau_P^2\right] \left[\mu\right] \left[\alpha\right] \left[\sigma_\epsilon^2\right]
\end{aligned}
$$

3 Full Conditionals

3.1 Full Conditional for T_0

$$
\begin{aligned}
\left[T_0 | \cdot\right] &\propto \left[T_1 \middle| T_0, \mu, \alpha, \sigma^2\right] \left[T_0\right] \\
&\propto \exp\left\{-\frac{1}{2} \frac{\left(T_1 - \alpha T_0 - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} \\
&\qquad \times \exp\left\{-\frac{1}{2} \frac{\left(T_0 - \tilde{\mu}_0\right)^2}{\tilde{\sigma}_0^2}\right\} \\
&\propto \exp\left\{-\frac{1}{2}\left[T_0^2\left(\frac{\alpha^2}{\sigma_\epsilon^2} + \frac{1}{\tilde{\sigma}_0^2}\right) - 2T_0\left(\frac{\alpha}{\sigma_\epsilon^2}\left(T_1 - (1-\alpha)\,\mu\right) + \frac{\tilde{\mu}}{\tilde{\sigma}_0^2}\right)\right]\right\}
\end{aligned}
$$

which is MVN($\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1}$) with

$$
\begin{aligned}
\boldsymbol{A}^{-1} &= \left(\frac{\alpha^2}{\sigma_\epsilon^2} + \frac{1}{\tilde{\sigma}_0^2}\right)^{-1} \\
\boldsymbol{b} &= \frac{\alpha}{\sigma_\epsilon^2}\left(T_1 - (1-\alpha)\,\mu\right) + \frac{\tilde{\mu}}{\tilde{\sigma}_0^2}.
\end{aligned}
$$

3.2 Full Conditional for T_t

For $t = 1, \dots T-1$,

$$
\begin{aligned}
[T_t|\cdot] &\propto \left[\boldsymbol{W}_t \middle| T_t, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right] \left[T_t \middle| T_{t-1}, \mu, \alpha, \sigma^2\right] \left[T_{t+1} \middle| T_t, \mu, \alpha, \sigma^2\right] \\
&\propto \exp\left\{-\frac{1}{2}\left(\boldsymbol{W}_t - (\boldsymbol{H}_t T_t + \boldsymbol{B}_t)\right)^T \boldsymbol{\Sigma}_t^{-1}\left(\boldsymbol{W}_t - (\boldsymbol{H}_t T_t + \boldsymbol{B}_t)\right)\right\} \\
&\quad \times \exp\left\{-\frac{1}{2}\frac{\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} \\
&\quad \times \exp\left\{-\frac{1}{2}\frac{\left(T_{t+1} - \alpha T_t - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} \\
&\propto \exp\left\{-\frac{1}{2}T_t^2\left(\boldsymbol{H}_t^T\boldsymbol{\Sigma}_t^{-1}\boldsymbol{H}_t + \frac{(\alpha^2+1)}{\sigma_\epsilon^2}\right)\right\} \\
&\quad \times \exp\left\{-T_t\left(\boldsymbol{H}_t^T\boldsymbol{\Sigma}_t^{-1}\left(\boldsymbol{W}_t - \boldsymbol{B}_t\right) + \frac{(\alpha T_{t-1} + (1-\alpha)\,\mu)}{\sigma_\epsilon^2} + \frac{\alpha\left(T_{t+1} - (1-\alpha)\,\mu\right)}{\sigma_\epsilon^2}\right)\right\}
\end{aligned}
$$

which is MVN($\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1}$) with

$$
\begin{aligned}
\boldsymbol{A}^{-1} &= \left(\boldsymbol{H}_t^T\boldsymbol{\Sigma}_t^{-1}\boldsymbol{H}_t + \frac{(\alpha^2+1)}{\sigma_\epsilon^2}\right)^{-1} \\
\boldsymbol{b} &= \boldsymbol{H}_t^T\boldsymbol{\Sigma}_t^{-1}\left(\boldsymbol{W}_t - \boldsymbol{B}_t\right) + \frac{(\alpha T_{t-1} + (1-\alpha)\,\mu)}{\sigma_\epsilon^2} + \frac{\alpha\left(T_{t+1} - (1-\alpha)\,\mu\right)}{\sigma_\epsilon^2}.
\end{aligned}
$$

For $t = T$,

$$
\begin{aligned}
[\boldsymbol{T}_T|\cdot] &\propto \left[\boldsymbol{W}_T \middle| T_T, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right] \left[\boldsymbol{T}_T \middle| T_{T-1}, \mu, \alpha, \sigma_\epsilon^2\right] \\
&\propto \exp\left\{-\frac{1}{2}\left(\boldsymbol{W}_T - (\boldsymbol{H}_T T_T - \boldsymbol{B}_T)\right)^T \boldsymbol{\Sigma}_T^{-1}\left(\boldsymbol{W}_T - (\boldsymbol{H}_T T_T - \boldsymbol{B}_T)\right)\right\} \\
&\quad \times \exp\left\{-\frac{1}{2}\frac{\left(T_T - \alpha T_{T-1} - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} \\
&\propto \exp\left\{-\frac{1}{2}T_T^T\left(\boldsymbol{H}_T^T\boldsymbol{\Sigma}_T^{-1}\boldsymbol{H}_T + \frac{1}{\sigma_\epsilon^2}\right)T_T\right\} \\
&\quad \times \exp\left\{-T_T^T\left(\boldsymbol{H}_T^T\boldsymbol{\Sigma}_T^{-1}\left(\boldsymbol{W}_T - \boldsymbol{B}_T\right) + \frac{(\alpha T_{T-1} + (1-\alpha)\,\mu)}{\sigma_\epsilon^2}\right)\right\}
\end{aligned}
$$

which is MVN$(\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1})$ with

$$\begin{aligned}
\boldsymbol{A}^{-1} &= \left(\boldsymbol{H}_T^T \boldsymbol{\Sigma}_T^{-1} \boldsymbol{H}_T + \frac{1}{\sigma_\epsilon^2}\right)^{-1} \\
\boldsymbol{b} &= \boldsymbol{H}_T^T \boldsymbol{\Sigma}_T^{-1} \left(\boldsymbol{W}_T - \boldsymbol{B}_T\right) + \frac{\left(\alpha T_{T-1} + (1-\alpha)\,\mu\right)}{\sigma_\epsilon^2}.
\end{aligned}$$

3.3 Full conditional for β_0

$$\begin{aligned}
[\beta_0|\cdot] &\propto \prod_{t=1}^{T} \left[\boldsymbol{W}_t \middle| T_t, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right][\beta_0] \\
&\propto \prod_{t=1}^{T} \exp\left\{-\frac{1}{2}\left(\boldsymbol{W}_t - \left(\boldsymbol{H}_t T_t + \boldsymbol{B}_t\right)\right)^T \boldsymbol{\Sigma}_t^{-1} \left(\boldsymbol{W}_t - \left(\boldsymbol{H}_t T_t + \boldsymbol{B}_t\right)\right)\right\} \\
&\quad \times \exp\left\{-\frac{1}{2}\frac{\left(\beta_0 - \mu_{\beta_0}\right)^2}{\sigma_{\beta_0}^2}\right\} \\
&\propto \exp\left\{-\frac{1}{2}\beta_0^2\left(\sum_{t=1}^{T} \boldsymbol{H}_{Pt}^T \boldsymbol{\Sigma}_{Pt}^{-1} \boldsymbol{H}_{Pt} + \frac{1}{\sigma_{\beta_0}^2}\right) - \beta_0\left(\sum_{t=1}^{T} \boldsymbol{H}_{Pt}^T \boldsymbol{\Sigma}_{Pt}^{-1}\left(\boldsymbol{W}_{Pt} - \beta_1 \boldsymbol{H}_{Pt} \boldsymbol{T}_t\right) + \frac{\mu_{\beta_0}}{\sigma_{\beta_0}^2}\right)\right\} \\
&\propto \exp\left\{-\frac{1}{2}\beta_0^2\left(\frac{M_P}{\tau_P^2} + \frac{1}{\sigma_{\beta_0}^2}\right) - \beta_0\left(\frac{1}{\tau_P^2}\sum_{t=1}^{T} \boldsymbol{H}_{Pt}^T\left(\boldsymbol{W}_{Pt} - \beta_1 \boldsymbol{H}_{Pt} \boldsymbol{T}_t\right) + \frac{\mu_{\beta_0}}{\sigma_{\beta_0}^2}\right)\right\}
\end{aligned}$$

which is MVN$(\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1})$ with

$$\begin{aligned}
\boldsymbol{A}^{-1} &= \left(\frac{M_P}{\tau_P^2} + \frac{1}{\sigma_{\beta_0}^2}\right)^{-1} \\
\boldsymbol{b} &= \frac{1}{\tau_P^2}\sum_{t=1}^{T} \boldsymbol{H}_{Pt}^T\left(\boldsymbol{W}_{Pt} - \beta_1 \boldsymbol{H}_{Pt} \boldsymbol{T}_t\right) + \frac{\mu_{\beta_0}}{\sigma_{\beta_0}^2}.
\end{aligned}$$

3.4 Full conditional for β_1

$$\begin{aligned}
[\beta_1|\cdot] &\propto \prod_{t=1}^{T} \left[\boldsymbol{W}_t \middle| T_t, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right] [\beta_1] \\
&\propto \prod_{t=1}^{T} \exp\left\{-\frac{1}{2}\left(\boldsymbol{W}_t - (\boldsymbol{H}_t T_t + \boldsymbol{B}_t)\right)^T \boldsymbol{\Sigma}_t^{-1} \left(\boldsymbol{W}_t - (\boldsymbol{H}_t T_t + \boldsymbol{B}_t)\right)\right\} \\
&\quad \times \exp\left\{-\frac{1}{2}\frac{\left(\beta_1 - \mu_{\beta_1}\right)^2}{\sigma_{\beta_1}^2}\right\} \\
&\propto \exp\left\{-\frac{1}{2}\beta_1^2\left(\sum_{t=1}^{T}\left(\boldsymbol{H}_{Pt}T_t\right)^T \boldsymbol{\Sigma}_{Pt}^{-1}\left(\boldsymbol{H}_{Pt}T_t\right) + \frac{1}{\sigma_{\beta_1}^2}\right)\right\} \\
&\quad \times \exp\left\{-\beta_1\left(\sum_{t=1}^{T}\left(\boldsymbol{H}_{Pt}T_t\right)^T \boldsymbol{\Sigma}_{Pt}^{-1}\left(\boldsymbol{W}_{Pt} - \beta_0 \mathbf{1}_{N_{Pt}}\right) + \frac{\mu_{\beta_1}}{\sigma_{\beta_1}^2}\right)\right\} \\
&\propto \exp\left\{-\frac{1}{2}\beta_1^2\left(\frac{1}{\tau_P^2}\sum_{t=1}^{T}\left(\boldsymbol{H}_{Pt}T_t\right)^T \boldsymbol{\Sigma}_{Pt}^{-1}\left(\boldsymbol{H}_{Pt}T_t\right) + \frac{1}{\sigma_{\beta_1}^2}\right)\right\} \\
&\quad \times \exp\left\{-\beta_1\left(\frac{1}{\tau_P^2}\sum_{t=1}^{T}\left(\boldsymbol{H}_{Pt}T_t\right)^T \left(\boldsymbol{W}_{Pt} - \beta_0 \mathbf{1}_{N_{Pt}}\right) + \frac{\mu_{\beta_1}}{\sigma_{\beta_1}^2}\right)\right\}
\end{aligned}$$

which is MVN($\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1}$) with

$$\begin{aligned}
\boldsymbol{A}^{-1} &= \left(\frac{1}{\tau_P^2}\sum_{t=1}^{T}\left(\boldsymbol{H}_{Pt}T_t\right)^T\left(\boldsymbol{H}_{Pt}T_t\right) + \frac{1}{\sigma_{\beta_1}^2}\right)^{-1} \\
\boldsymbol{b} &= \frac{1}{\tau_P^2}\sum_{t=1}^{T}\left(\boldsymbol{H}_{Pt}\boldsymbol{T}_t\right)^T\left(\boldsymbol{W}_{Pt} - \beta_0 \mathbf{1}_{N_{Pt}}\right) + \frac{\mu_{\beta_1}}{\sigma_{\beta_1}^2}.
\end{aligned}$$

NOTE: My devivation includes $\boldsymbol{H}_{Pt}$ in the $\boldsymbol{A}^{-1}$ and $\boldsymbol{b}$ terms but is not present in Martin's paper... This is worth pursuing futher. It seems that Martin uses $\boldsymbol{T}_{Pt}$ to denote $\boldsymbol{H}_{Pt}\boldsymbol{T}_t$??

3.5 Full conditional for μ

$$\begin{aligned}
[\mu|\cdot] &\propto \prod_{t=1}^{T} \left[T_t \middle| T_{t-1}, \mu, \alpha, \sigma_\epsilon^2\right] [\mu] \\
&\propto \prod_{t=1}^{T} \exp\left\{-\frac{1}{2}\frac{\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} \\
&\quad \times \exp\left\{-\frac{1}{2}\frac{\left(\mu-\mu_0\right)^2}{\sigma_0^2}\right\} \\
&\propto \exp\left\{-\frac{1}{2}\mu^2\left(\sum_{t=1}^{T}\frac{(1-\alpha)^2}{\sigma_\epsilon^2} + \frac{1}{\sigma_0^2}\right) - \mu\left(\sum_{t=1}^{T}\frac{(1-\alpha)\left(T_t - \alpha T_{t-1}\right)}{\sigma_\epsilon^2} + \frac{\mu_0}{\sigma_0^2}\right)\right\}
\end{aligned}$$

which is MVN$(\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1})$ with

$$\begin{aligned}
\boldsymbol{A}^{-1} &= \left(\frac{T\,(1-\alpha)^2}{\sigma_\epsilon^2} + \frac{1}{\sigma_0^2}\right)^{-1} \\
\boldsymbol{b} &= \sum_{t=1}^{T}\frac{(1-\alpha)\left(T_t - \alpha T_{t-1}\right)}{\sigma_\epsilon^2} + \frac{\mu_0}{\sigma_0^2}
\end{aligned}$$

3.6 Full conditional for α

$$\begin{aligned}
[\alpha|\cdot] &\propto \prod_{t=1}^{T} \left[T_t \middle| T_{t-1}, \mu, \alpha, \sigma_\epsilon^2\right] [\alpha] \\
&\propto \prod_{t=1}^{T} \exp\left\{-\frac{1}{2}\frac{\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} I\left\{\alpha \in (0,1)\right\} \\
&\propto \exp\left\{-\frac{1}{2}\alpha^2\sum_{t=1}^{T}\frac{\left(T_{t-1}-\mu\right)^2}{\sigma_\epsilon^2} - \alpha\sum_{t=1}^{T}\frac{\left(T_{t-1}-\mu\right)\left(T_t-\mu\right)}{\sigma_\epsilon^2}\right\} \\
&\quad \times I\left\{\alpha \in (0,1)\right\}
\end{aligned}$$

which is truncated $\mathrm{N}(\boldsymbol{A}^{-1}\boldsymbol{b}, \boldsymbol{A}^{-1})$, , restricted to $\alpha \in (0,1)$, with

$$\boldsymbol{A}^{-1} = \left(\sum_{t=1}^{T} \frac{\left(T_{t-1} - \mu\right)^2}{\sigma_\epsilon^2}\right)^{-1}$$
$$\boldsymbol{b} = \sum_{t=1}^{T} \frac{\left(T_{t-1} - \mu\right)\left(T_t - \mu\right)}{\sigma_\epsilon^2}.$$

3.7 Full conditional for τ_I^2

$$\begin{aligned}
\left[\tau_I^2 | \cdot\right] &\propto \prod_{t=1}^{T} \left[\boldsymbol{W}_t | T_t, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right] \left[\tau_I^2\right] \\
&\propto \prod_{t=1}^{T} |\boldsymbol{\Sigma}_t|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}\left(\boldsymbol{W}_t - \left(\boldsymbol{H}_t T_t + \boldsymbol{B}_t\right)\right)^T \boldsymbol{\Sigma}_t^{-1} \left(\boldsymbol{W}_t - \left(\boldsymbol{H}_t T_t + \boldsymbol{B}_t\right)\right)\right\} \\
&\quad \times \left(\tau_I^2\right)^{-\alpha_I - 1} \exp\left\{\frac{\beta_I}{\tau_I^2}\right\} \\
&\propto \left(\tau_I^2\right)^{-\frac{1}{2}\sum_{t=1}^{T} N_{It}} \exp\left\{-\frac{1}{2}\sum_{t=1}^{T} \frac{\left(W_{It} - \left(H_{It} T_t + B_{It}\right)\right)^2}{\sigma_{It}^2}\right\} \\
&\quad \times \left(\tau_I^2\right)^{-\alpha_I - 1} \exp\left\{\frac{\beta_I}{\tau_I^2}\right\} \\
&\propto \left(\tau_I^2\right)^{-\alpha_I - \frac{M_I}{2} - 1} \exp\left\{-\frac{1}{\tau_I^2}\left(\beta_I + \frac{1}{2}\sum_{t=1}^{T} \frac{\left(W_{It} - H_{It} T_t\right)^2}{\sigma_{It}^2}\right)\right\}
\end{aligned}$$

which is $\mathrm{IG}\left(\alpha_I + \frac{M_I}{2}, \beta_I + \frac{1}{2}\sum_{t=1}^{T} \frac{\left(W_{It} - H_{It} T_t\right)^2}{\sigma_{It}^2}\right)$

3.8 Full conditional for τ_P^2

$$
\begin{aligned}
\left[\tau_P^2 \middle| \cdot\right] &\propto \prod_{t=1}^{T} \left[\boldsymbol{W}_t \middle| T_t, \beta_0, \beta_1, \tau_I^2, \tau_P^2\right] \left[\tau_P^2\right] \\
&\propto \prod_{t=1}^{T} |\boldsymbol{\Sigma}_t|^{-\frac{1}{2}} \exp\left\{-\frac{1}{2}\left(\boldsymbol{W}_t - (\boldsymbol{H}_t T_t + \boldsymbol{B}_t)\right)^T \boldsymbol{\Sigma}_t^{-1} \left(\boldsymbol{W}_t - (\boldsymbol{H}_t T_t + \boldsymbol{B}_t)\right)\right\} \\
&\quad \times \left(\tau_P^2\right)^{-\alpha_P - 1} \exp\left\{\frac{\beta_P}{\tau_P^2}\right\} \\
&\propto \left(\tau_P^2\right)^{-\frac{1}{2}\sum_{t=1}^{T} N_{Pt}} \\
&\quad \times \exp\left\{-\frac{1}{2}\sum_{t=1}^{T} \frac{\left(\boldsymbol{W}_{Pt} - (\beta_1 \boldsymbol{H}_{Pt} T_t + \boldsymbol{B}_{Pt})\right)^T \left(\boldsymbol{W}_{Pt} - (\beta_1 \boldsymbol{H}_{Pt} T_t + \boldsymbol{B}_{Pt})\right)}{\tau_{Pt}^2}\right\} \\
&\quad \times \left(\tau_P^2\right)^{-\alpha_P - 1} \exp\left\{\frac{\beta_P}{\tau_P^2}\right\} \\
&\propto \left(\tau_P^2\right)^{-\alpha_P - \frac{M_P}{2} - 1} \\
&\quad \times \exp\left\{-\frac{1}{\tau_P^2}\left(\beta_P + \frac{1}{2}\sum_{t=1}^{T}\left(\boldsymbol{W}_{Pt} - (\beta_1 \boldsymbol{H}_{Pt} T_t + \boldsymbol{B}_t)\right)^T \left(\boldsymbol{W}_{Pt} - (\beta_1 \boldsymbol{H}_{Pt} T_t + \boldsymbol{B}_t)\right)\right)\right\}
\end{aligned}
$$

which is $\mathrm{IG}\Big(\alpha_P + \frac{M_P}{2}, \beta_P + \frac{1}{2}\sum_{t=1}^{T}\left(\boldsymbol{W}_{Pt} - (\beta_1 \boldsymbol{H}_{Pt} \boldsymbol{T}_t + \boldsymbol{B}_t)\right)^T \left(\boldsymbol{W}_{Pt} - (\beta_1 \boldsymbol{H}_{Pt} \boldsymbol{T}_t + \boldsymbol{B}_t)\right)\Big)$

3.9 Full conditional for σ_ϵ^2

$$
\begin{aligned}
\left[\sigma^2 \middle| \cdot\right] &\propto \prod_{t=1}^{T} \left[T_t \middle| T_{t-1}, \mu, \alpha, \sigma_\epsilon^2\right] \left[\sigma_\epsilon^2\right] \\
&\propto \prod_{t=1}^{T} \left(\frac{1}{\sigma_\epsilon^2}\right)^{-\frac{1}{2}} \exp\left\{-\frac{1}{2} \frac{\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2}{\sigma_\epsilon^2}\right\} \\
&\quad \times \left(\sigma^2\right)^{-\alpha_\epsilon - 1} \exp\left\{-\frac{\beta_\epsilon}{\sigma_\epsilon^2}\right\} \\
&\propto \left(\sigma_\epsilon^2\right)^{-\frac{T}{2}} \exp\left\{-\frac{1}{\sigma_\epsilon^2}\left(\frac{1}{2}\sum_{t=1}^{T}\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2\right)\right\} \\
&\quad \times \left(\sigma_\epsilon^2\right)^{-\alpha_\epsilon - 1} \exp\left\{-\frac{\beta_\epsilon}{\sigma_\epsilon^2}\right\} \\
&\propto \left(\sigma^2\right)^{-\alpha_\epsilon - \frac{T}{2} - 1} \\
&\quad \times \exp\left\{-\frac{1}{\sigma^2}\left(\beta_\epsilon + \frac{1}{2}\sum_{t=1}^{T}\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2\right)\right\}
\end{aligned}
$$

which is $\text{IG}\left(\alpha_\epsilon + \frac{T}{2}, \beta_\epsilon + \frac{1}{2}\sum_{t=1}^{T}\left(T_t - \alpha T_{t-1} - (1-\alpha)\,\mu\right)^2\right)$

4 Extensions to the model

- Predictive Process for Σ_ϵ in the spatial model
- Include the number of trees used to create a chronology in the model
- ???

5 References

- Martin Tingley's BARCAST papers
- Sayer's discussion on Wishart priors http://www.math.wustl.edu/ sawyer/hmhandouts/Wishart.pdf