

Package ‘GeoModels’

October 15, 2021

Version 1.0.3-4

Date 2018-01-15

Title A Package for Geostatistical Gaussian and non Gaussian Data Analysis

Author Moreno Bevilacqua [aut, cre],
V ctor Morales-Onate [aut]

Maintainer Moreno Bevilacqua <moreno.bevilacqua@uv.cl>

Description This package provides a set of procedures for a) simulation and estimation of some spatial and spatio-temporal random fields using standard likelihood and a likelihood approximation method called composite likelihood and b) prediction using best linear unbiased prediction. Spatio (temporal) bivariate data estimation involves estimation of both regression and covariance parameters.

Gaussian and some non Gaussian Random fields can be analyzed using the GeoModels package. Among them, Weibull, logGaussian, skewGaussian, T, binomial, negative binomial and poisson random fields can be analyzed.

Imports methods, spam, scatterplot3d, dfoptim, dotCall64,
optimParallel, parallel, plotrix, pracma, mcGlobaloptim,
pbivnorm, zipfR, sn, numDeriv, hypergeo, ucminf, RANN, lamW,
GpGp, VGAM

Suggests actuar, GoFKernel, sphereplot

Depends R (>= 2.12.0), GPvecchia, fields, mapproj, plot3D, shape

License GPL (>= 2)

URL <https://vmoprojs.github.io/GeoModels-page/>

Repository GitHub

Encoding UTF-8

BugReports <https://github.com/vmoprojs/GeoModels/issues>

R topics documented:

| | |
|-------------------------|---|
| anomalies | 3 |
| austemp | 3 |
| CheckBiv | 4 |
| CheckDistance | 4 |
| CheckSph | 5 |
| CheckST | 6 |

| | |
|----------------------------|-----|
| CkCorrModel | 6 |
| CkInput | 7 |
| CkLikelihood | 9 |
| CkModel | 9 |
| CkType | 10 |
| CkVarType | 11 |
| CompIndLik2 | 11 |
| CompLik | 13 |
| CompLik2 | 15 |
| CorrelationPar | 17 |
| CorrParam | 18 |
| DeviceInfo | 19 |
| GeoCorrFct | 20 |
| GeoCovariogram | 22 |
| GeoCovDisplay | 27 |
| GeoCovmatrix | 28 |
| GeoCV | 38 |
| GeoFit | 40 |
| GeoFit2 | 55 |
| GeoKrig | 62 |
| GeoKrigloc | 72 |
| GeoNA | 78 |
| GeoNeighborhood | 80 |
| GeoNeighIndex | 83 |
| GeoNosymindices | 84 |
| GeoOutlier | 85 |
| GeoQQ | 87 |
| GeoResiduals | 88 |
| GeoScatterplot | 89 |
| GeoSim | 91 |
| GeoSimapprox | 97 |
| GeoSimCopula | 100 |
| GeoTests | 102 |
| GeoVarestbootstrap | 106 |
| GeoVariogram | 108 |
| GeoWLS | 112 |
| Lik | 115 |
| MatDecomp | 117 |
| MatSqrt, MatInv, MatLogDet | 118 |
| NuisParam | 119 |
| plot.GeoVariogram | 120 |
| Prscores | 120 |
| StartParam | 122 |
| winds | 124 |
| winds.coords | 124 |
| WlsStart | 125 |

anomalies

Annual precipitation anomalies in U.S.

Description

A (7252x3)-matrix containing lon/lat and yearly total precipitation anomalies registered at 7.352 location sites in USA. For more details see http://www.image.ucar.edu/Data/precip_tapering/.

Usage

```
data(anomalies)
```

Format

A numerical matrix of dimension 7252x3.

Source

Kaufman, C.G., Schervish, M.J., Nychka, D.W. (2008) Covariance tapering for likelihood-based estimation in large spatial data sets. *Journal of the American Statistical Association, Theory & Methods*, **103**, 1545–1555.

austemp

Maximum australian temperature

Description

A matrix containing maximum temperature in Australia in July 2011.

Usage

```
data(austemp)
```

Format

A (446 × 4)-matrix containing longitude, latitude, maximum temperature, and the 'so called' geometric temperature covariate.

Source

Bevilacqua M., Caamaño C., Morales-Oñate V., Arellano-Valle R. B. (2020) Non-Gaussian Geostatistical Modeling using (skew) t Processes, *Scandinavian Journal of Statistics*.

CheckBiv

Checking Bivariate covariance models

Description

The procedure control if the correlation model is bivariate.

Usage

```
CheckBiv(numbermodel)
```

Arguments

numbermodel numeric; the number associated to a given correlation model.

Details

The function check if the correlation model is bivariate.

Value

Returns TRUE or FALSE depending if the correlation model is bivariate or not.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)
CheckBiv(CkCorrModel("Bi_matern_sep"))
```

CheckDistance

Checking Distance

Description

The procedure controls the type of distance.

Usage

```
CheckDistance(distance)
```

Arguments

distance String; the type of distance, for the description see [GeoCovmatrix](#). Default is Eucl. Other possible values are Geod and Chor that is euclidean, geodesic and chordal distance.

Details

The function check if the type of distance is valid.

Value

Returns 0,1,2 for euclidean, geodesic, chordal distances respectively. Otherwise returns NULL.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

| | |
|----------|---|
| CheckSph | <i>Checking if a covariance is valid only on the sphere</i> |
|----------|---|

Description

Subroutine called by InitParam. The procedure controls if a covariance model is valid only on the sphere.

Usage

CheckSph(numbermodel)

Arguments

numbermodel Numeric; the code number for the covariance model.

Details

The function checks if a covariance is valid only on the sphere

Value

Returns TRUE or FALSE

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

CheckST

Checking SpaceTime covariance models

Description

The procedure control if the correlation model is spacetime.

Usage

```
CheckST(numbermodel)
```

Arguments

numbermodel numeric; the number associated to a given correlation model.

Details

The function check if the correlation model is spacetime.

Value

Returns TRUE or FALSE depending if the correlation model is spacetime or not.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)
CheckST(CkCorrModel("gneiting"))
```

CkCorrModel

Checking Correlation Model

Description

The procedure controls if the correlation model inserted is correct.

Usage

```
CkCorrModel(corrmodel)
```

Arguments

corrmodel String; the name of a correlation model, for the description see [GeoCovmatrix](#).

Details

The procedure controls if the correlation model is correct

Value

Return a number associated to a given correlation model if the model is considered in the package. Otherwise return NULL.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

| | |
|---------|-----------------------|
| CkInput | <i>Checking Input</i> |
|---------|-----------------------|

Description

Subroutine called by the fitting procedures. The procedure controls the the validity of the input inserted by the users.

Usage

```
CkInput(coordx, coordy, coordt, coordx_dyn, corrmodel, data, distance,
        fcall, fixed, grid, likelihood, maxdist, maxtime,
        model, n, optimizer, param, radius,
        start, taper, tapsep, type, varest, vartype,
        weighted, copula, X)
```

Arguments

| | |
|------------|---|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates. |
| coordy | A numeric vector assigning 1-dimension of coordinates; coordy is interpreted only if coordx is a numeric vector otherwise it will be ignored. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. |
| corrmodel | String; the name of a correlation model, for the description see GeoFit . |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |
| fcall | String; Fitting to call the fitting procedure and simulation to call the simulation. |
| fixed | A named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated, i.e. if <code>list(nugget=0)</code> the nugget effect is ignored. |

| | |
|------------|---|
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| likelihood | String; the configuration of the composite likelihood. Marginal is the default. |
| maxdist | Numeric; an optional positive value indicating the maximum spatial distance considered in the composite-likelihood computation. |
| maxtime | Numeric; an optional positive value indicating the maximum temporal lag separation in the composite-likelihood. |
| radius | Numeric; the radius of the sphere in the case of lon-lat coordinates. The default is 6371, the radius of the earth. |
| model | String; the density associated to the likelihood objects. Gaussian is the default. |
| n | Numeric; the number of trials in a binomial random fields. Default is 1. |
| optimizer | String; the optimization algorithm (see optim for details). 'Nelder-Mead' is the default. |
| param | A numeric vector of parameters, needed only in simulation. See GeoSim . |
| start | A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. NULL is the default. |
| taper | String; the name of the tapered correlation function. |
| tapsep | Numeric; an optional value indicating the separable parameter in the space time quasi taper (see Details). |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods. |
| varest | Logical; if TRUE the estimate' variances and standard errors are returned. FALSE is the default. |
| vartype | String; the type of estimation method for computing the estimate variances, see GeoFit . |
| weighted | Logical; if TRUE the likelihood objects are weighted. If FALSE (the default) the composite likelihood is not weighted. |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| x | Numeric; Matrix of space-time covariates in the linear mean specification. |

Details

Subroutine called by the fitting procedures. The procedure controls the the validity of the input inserted by the users.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CkLikelihood

*Checking Composite-likelihood Type***Description**

Subroutine called by InitParam. The procedure controls the type of the composite-likelihood inserted by the users.

Usage

```
CkLikelihood(likelihood)
```

Arguments

likelihood String; the configuration of the composite likelihood. Marginal is the default.

Details

The function controls the type of the composite-likelihood inserted by the users.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CkModel

*Checking Random Field type***Description**

Subroutine called by InitParam. The procedure controls the type of random field inserted by the users.

Usage

```
CkModel(model)
```

Arguments

model String; the density associated to the likelihood objects. Gaussian is the default.

Details

The function controls the type of random field inserted by the users.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CkType

Checking Likelihood Objects

Description

Subroutine called by InitParam. The procedure controls the type of likelihood objects inserted by the users.

Usage

CkType(type)

Arguments

| | |
|------|--|
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods. |
|------|--|

Details

The procedure checks the likelihood Object

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CkVarType

Checking Variance Estimates Type

Description

Subroutine called by InitParam. The procedure controls the method used to compute the estimates' variances.

Usage

CkVarType(type)

Arguments

| | |
|------|--|
| type | String; the method used to compute the estimates' variances. If SubSamp the estimates' variances are computed by the sub-sampling method, see GeoFit . |
|------|--|

Details

The procedure controls the method used to compute the estimates' variances

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CompIndLik2

Optimizes the Composite independence log-likelihood

Description

Subroutine called by GeoFit. The procedure estimates the model parameters by maximisation of the independence composite log-likelihood.

Usage

CompIndLik2(bivariate, coordx, coordy, coordt, coordx_dyn, data, flagcorr, flagnuis, fixed, grid, lower, model, n, namescorr, namesnuis, namesparam, numparam, optimizer, onlyvar, parallel, param, spacetime, type, upper, namesupper, varest, ns, X, sensitivity, copula)

Arguments

| | |
|------------|---|
| bivariate | Logical; if TRUE then the data come from a bivariate random field. Otherwise from a univariate random field. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates. |
| coordy | A numeric vector assigning 1-dimension of coordinates; coordy is interpreted only if coordx is a numeric vector otherwise it will be ignored. |
| coor dt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |
| flagcorr | A numeric vector of binary values denoting which parameters of the correlation function will be estimated. |
| flagnuis | A numeric vector of binary values denoting which nuisance parameters will be estimated. |
| fixed | A numeric vector of parameters that will be considered as known values. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| lower | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| model | Numeric; the id value of the density associated to the likelihood objects. |
| n | Numeric; number of trials in a binomial random fields. |
| namescorr | String; the names of the correlation parameters. |
| namesnuis | String; the names of the nuisance parameters. |
| namesparam | String; the names of the parameters to be maximised. |
| numparam | Numeric; the number of parameters to be maximised. |
| optimizer | String; the optimization algorithm (see optim for details). Nelder-Mead is the default. Other possible choices are ucminf, nlm, BFGS L-BFGS-B and nlminb. In these last two cases upper and lower bounds can be passed by the user. In the case of one-dimensional optimization, the function optimize is used. |
| onlyvar | Logical; if TRUE (and varest is TRUE) only the variance covariance matrix is computed without optimizing. FALSE is the default. |
| parallel | Logical; if TRUE optimization is performed using optimParallel using the maximum number of cores, when optimizer is L-BFGS-B. FALSE is the default. |
| param | A numeric vector of parameters values. |
| spacetime | Logical; if TRUE the random field is spatial-temporal otherwise is a spatial field. |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods. |
| upper | An optional named list giving the values for the upper bound of the space parameter when the optimizer is or L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| namesupper | String; the names of the upper limit of the parameters. |

| | |
|-------------|---|
| varest | Logical; if TRUE the estimate variances and standard errors are returned. FALSE is the default. |
| ns | Numeric; Number of (dynamical) temporal instants. |
| X | Numeric; Matrix of space-time covariates in the linear mean specification. |
| sensitivity | Logical; if TRUE then the sensitivity matrix is computed |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

| | |
|---------|---|
| CompLik | <i>Optimizes the Composite log-likelihood</i> |
|---------|---|

Description

Subroutine called by GeoFit. The procedure estimates the model parameters by maximisation of the composite log-likelihood.

Usage

```
CompLik(copula,bivariate, coordx, coordy ,coordt, coordx_dyn, corrmodel, data,distance, flagcorr,
        model, n, namescorr, namesnuis, namesparam,
        numparam, numparamcorr, optimizer, onlyvar, parallel, param,
        spacetime, type,upper, varest, vartype,
        weigthed, winconst, winstp,winconst_t, winstp_t, ns, X,sensitivity)
```

Arguments

| | |
|------------|--|
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| bivariate | Logical; if TRUE then the data come from a bivariate random field. Otherwise from a univariate random field. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates. |
| coordy | A numeric vector assigning 1-dimension of coordinates; coordy is interpreted only if coordx is a numeric vector otherwise it will be ignored. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | Numeric; the id of the correlation model. |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |

| | |
|--------------|---|
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |
| flagcorr | A numeric vector of binary values denoting which parameters of the correlation function will be estimated. |
| flagnuis | A numeric vector of binary values denoting which nuisance parameters will be estimated. |
| fixed | A numeric vector of parameters that will be considered as known values. |
| GPU | Numeric; if NULL (the default) no GPU computation is performed. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| likelihood | String; the configuration of the compositelikelihood, see GeoFit . |
| local | Numeric; number of local work-items of the GPU |
| lower | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| model | Numeric; the id value of the density associated to the likelihood objects. |
| n | Numeric; number of trials in a binomial random fields. |
| namescorr | String; the names of the correlation parameters. |
| namesnuis | String; the names of the nuisance parameters. |
| namesparam | String; the names of the parameters to be maximised. |
| numparam | Numeric; the number of parameters to be maximised. |
| numparamcorr | Numeric; the number of correlation parameters. |
| optimizer | String; the optimization algorithm (see optim for details). Nelder-Mead is the default. Other possible choices are ucminf, nlm, BFGS L-BFGS-B and nlminb. In these last two cases upper and lower bounds can be passed by the user. In the case of one-dimensional optimization, the function optimize is used. |
| onlyvar | Logical; if TRUE (and varest is TRUE) only the variance covariance matrix is computed without optimizing. FALSE is the default. |
| parallel | Logical; if TRUE optimization is performed using optimParallel using the maximum number of cores, when optimizer is L-BFGS-B.FALSE is the default. |
| param | A numeric vector of parameters' values. |
| spacetime | Logical; if TRUE the random field is spatial-temporal otherwise is a spatial field. |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods. |
| upper | An optional named list giving the values for the upper bound of the space parameter when the optimizer is or L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| varest | Logical; if TRUE the estimate' variances and standard errors are returned. FALSE is the default. |
| vartype | String; the type of estimation method for computing the estimate variances, see GeoFit . |
| weighthed | Logical; if TRUE then decreasing weights coming from a compactly supported correlation function with compact support maxdist (maxtime)are used. |
| winconst | Numeric; a positive value for computing the spatial sub-window in the sub-sampling procedure. |

| | |
|-------------|---|
| winstp | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the spatial sub-sampling procedure. |
| winconst_t | Numeric; a positive value for computing the temporal sub-window in the sub-sampling procedure. |
| winstp_t | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the temporal sub-sampling procedure. |
| ns | Numeric; Number of (dynamical) temporal instants. |
| X | Numeric; Matrix of space-time covariates in the linear mean specification. |
| sensitivity | Logical; if TRUE then the sensitivy matrix is computed |

Details

Subroutine called by GeoFit. The procedure estimates the model parameters by maximisation of the composite log-likelihood

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

| | |
|----------|---|
| CompLik2 | <i>Optimizes the Composite log-likelihood</i> |
|----------|---|

Description

Subroutine called by GeoFit. The procedure estimates the model parameters by maximisation of the composite log-likelihood.

Usage

```
CompLik2(copula,bivariate, coordx, coordy ,coordt,coordx_dyn,corrmodel, data, distance, flagcorr,
fixed, GPU,grid,likelihood, local,lower, model, n, namescorr, namesnuis, namesparam,
numparam, numparamcorr, optimizer, onlyvar, parallel, param, spacetime, type,
upper, varest, vartype, weighed, winconst, winstp,winconst_t, winstp_t, ns, X,sensitivity,
colidx,rowidx,neighb)
```

Arguments

| | |
|-----------|--|
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| bivariate | Logical; if TRUE then the data come from a bivariate random field. Otherwise from a univariate random field. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates. |
| coordy | A numeric vector assigning 1-dimension of coordinates; coordy is interpreted only if coordx is a numeric vector otherwise it will be ignored. |

| | |
|--------------|---|
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | Numeric; the id of the correlation model. |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |
| flagcorr | A numeric vector of binary values denoting which parameters of the correlation function will be estimated. |
| flagnuis | A numeric vector of binary values denoting which nuisance parameters will be estimated. |
| fixed | A numeric vector of parameters that will be considered as known values. |
| GPU | Numeric; if NULL (the default) no GPU computation is performed. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| likelihood | String; the configuration of the compositelikelihood, see GeoFit . |
| local | Numeric; number of local work-items of the GPU |
| lower | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| model | Numeric; the id value of the density associated to the likelihood objects. |
| n | Numeric; number of trials in a binomial random fields. |
| namescorr | String; the names of the correlation parameters. |
| namesnuis | String; the names of the nuisance parameters. |
| namesparam | String; the names of the parameters to be maximised. |
| numparam | Numeric; the number of parameters to be maximised. |
| numparamcorr | Numeric; the number of correlation parameters. |
| optimizer | String; the optimization algorithm (see optim for details). Nelder-Mead is the default. Other possible choices are ucminf, nlm, BFGS L-BFGS-B and nlminb. In these last two cases upper and lower bounds can be passed by the user. In the case of one-dimensional optimization, the function optimize is used. |
| onlyvar | Logical; if TRUE (and varest is TRUE) only the variance covariance matrix is computed without optimizing. FALSE is the default. |
| parallel | Logical; if TRUE optimization is performed using optimParallel using the maximum number of cores, when optimizer is L-BFGS-B.FALSE is the default. |
| param | A numeric vector of parameters' values. |
| spacetime | Logical; if TRUE the random field is spatial-temporal otherwise is a spatial field. |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods. |
| upper | An optional named list giving the values for the upper bound of the space parameter when the optimizer is or L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| varest | Logical; if TRUE the estimate' variances and standard errors are returned. FALSE is the default. |

| | |
|-------------|--|
| vartype | String; the type of estimation method for computing the estimate variances, see GeoFit . |
| weighed | Logical; if TRUE then decreasing weights coming from a compactly supported correlation function with compact support maxdist (maxtime) are used. |
| winconst | Numeric; a positive value for computing the spatial sub-window in the sub-sampling procedure. |
| winstp | Numeric; a value in (0, 1] for defining the the proportion of overlapping in the spatial sub-sampling procedure. |
| winconst_t | Numeric; a positive value for computing the temporal sub-window in the sub-sampling procedure. |
| winstp_t | Numeric; a value in (0, 1] for defining the the proportion of overlapping in the temporal sub-sampling procedure. |
| ns | Numeric; Number of (dynamical) temporal instants. |
| X | Numeric; Matrix of space-time covariates in the linear mean specification. |
| sensitivity | Logical; if TRUE then the sensitivity matrix is computed |
| colidx | Numeric; Vector of indexes for spatial distances. |
| rowidx | Numeric; Vector of indexes for spatial distances. |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood location. |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CorrelationPar

Lists the Parameters of a Correlation Model

Description

Subroutine called by InitParam and other procedures. The procedure returns a list with the parameters of a given correlation model.

Usage

```
CorrelationPar(corrmodel)
```

Arguments

corrmodel Integer; an integer associated to a given correlation model.

Details

The function return a list with the Parameters of a Correlation Model

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

CorrParam

Lists the Parameters of a Correlation Model

Description

The procedure returns a list with the parameters of a given correlation model.

Usage

```
CorrParam(corrmodel)
```

Arguments

corrmodel String; the name of a correlation model.

Details

The function return a list with the Parameters of a Correlation Model

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoCovmatrix](#)

Examples

```
require(GeoModels)
#####
###
### Example 1. Parameters of the Matern model
###
#####

CorrParam("Matern")

#####
###
### Example 2. Parameters of the Generalized Wendland model
###
#####
```

```
CorrParam("GenWend")
```

```
#####
###
### Example 3. Parameters of the Generalized Wendland model
###
#####
```

```
CorrParam("GenCauchy")
```

```
#####
###
### Example 4. Parameters of the space time Gneiting model
###
#####
```

```
CorrParam("Gneiting")
```

```
#####
###
### Example 5. Parameters of the bi-Matern separable model
###
#####
```

```
CorrParam("Bi_Matern_sep")
```

DeviceInfo

Prints Device Information

Description

Prints the device details available in your computer. Device name, Max compute units, whether it supports double precision, among others.

Usage

```
DeviceInfo()
```

Details

The user can take this information into account so that the local parameter is set up in GeoFit when GPU computation is chosen.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)
DeviceInfo()
```

| | |
|------------|--|
| GeoCorrFct | <i>Spatial and Spatio-temporal correlation or covariance of (non) Gaussian random fields</i> |
|------------|--|

Description

The function computes the correlations a spatial or spatio-temporal or a bivariate spatial Gaussian or non Gaussian random field with a given covariance model and a set of spatial (temporal) distances.

Usage

```
GeoCorrFct(x,t=NULL,corrmodel, model="Gaussian",distance="Eucl", param, radius=6371,n=1,covariance=FALSE)
```

Arguments

| | |
|------------|---|
| x | A set of spatial distances. |
| t | A set of (optional) temporal distances. |
| corrmodel | String; the name of a correlation model, for the description see the Section Details . |
| model | String; the type of RF. See GeoFit . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See GeoFit . |
| param | A list of parameter values required for the covariance model. |
| radius | Numeric; a value indicating the radius of the sphere when using covariance models valid using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| n | Numeric; the number of trials in a (negative) binomial random fields. Default is 1. |
| covariance | Logic; if TRUE then the covariance is returned. Default is FALSE |

Value

Returns correlations or covariances values associated to a given parametric spatial and temporal correlation models.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```

library(GeoModels)

#####
###
### Example 1. Correlation of a Gaussian random field with underlying
### Matern correlation model
###
#####

# Define the spatial distances
x = seq(0,1,0.005)

# Correlation Parameters for Matern model
CorrParam("Matern")
NuisParam("Gaussian")
# Matern Parameters
param=list(smooth=0.5,sill=1,scale=0.2/3,nugget=0,mean=0)
corr= GeoCorrFct(x=x, corrmodel="Matern", param=param,model="Gaussian")
plot(x,corr,ylim=c(0,1),type="l")

#####
###
### Example 2. Correlation of a Gaussian random field with underlying
### Generalized Wendland-Matern correlation model
###
#####
CorrParam("GenWend_Matern")
NuisParam("Gaussian")
# GenWend Matern Parameters
param=list(smooth=1,sill=1,scale=0.1,nugget=0,power2=1/4,mean=0)
corr= GeoCorrFct(x=x, corrmodel="GenWend_Matern", param=param,model="Gaussian")
plot(x,corr,ylim=c(0,1),type="l")

#####
###
### Example 3. Correlation of a t random field with underlying
### Generalized Wendland-Matern correlation model
###
#####
CorrParam("GenWend_Matern")
NuisParam("StudentT")

x = seq(0,1,0.005)
param=list(smooth=1,sill=1,scale=0.1,nugget=0,power2=1/4,df=1/6,mean=0)
corr= GeoCorrFct(x=x, corrmodel="GenWend_Matern", param=param,model="StudentT")
plot(x,corr,ylim=c(0,1),type="l")

#####
###
### Example 4. Correlation of Weibull random field with underlying
### Generalized Cauchy correlation model
###
#####

```

```

CorrParam("Matern")
NuisParam("Weibull")

x = seq(0,1,0.005)
param=list(sill=1,scale=0.1,nugget=0,smooth=1.5,shape=4,mean=0)
corr= GeoCorrFct(x=x, corrmodel="Matern", param=param,model="Weibull")
plot(x,corr,ylim=c(0,1),type="l")
#####
###
### Example 5. Covariance of Poisson random field with underlying
### Matern correlation model
###
#####
CorrParam("Matern")
NuisParam("Poisson")

x = seq(0,1,0.005)
param=list(sill=1,scale=0.2/3,nugget=0,smooth=0.5,mean=2)
cova= GeoCorrFct(x=x, corrmodel="Matern", param=param,model="Poisson",covariance=TRUE)
plot(x,cova,ylim=c(0,exp(2)),type="l")

```

GeoCovariogram

Computes the fitted variogram model.

Description

The procedure computes and plots covariance or variogram estimated fitting a Gaussian, and non Gaussian spatio (temporal) bivariate random fields. Allows to add the empirical estimates in order to compare them with the fitted model.

Usage

```

GeoCovariogram(fitted, distance="Eucl",answer.cov=FALSE,
               answer.vario=FALSE, answer.range=FALSE, fix.lags=NULL,
               fix.lagt=NULL, show.cov=FALSE, show.vario=FALSE,
               show.range=FALSE, add.cov=FALSE, add.vario=FALSE,
               pract.range=95, vario, ...)

```

Arguments

| | |
|---------------------------|--|
| <code>fitted</code> | A fitted object obtained from the GeoFit or GeoWLS procedures. |
| <code>distance</code> | String; the name of the spatial distance. The default is <code>Eucl</code> , the euclidean distance. See GeoFit . |
| <code>answer.cov</code> | Logical; if <code>TRUE</code> a vector with the estimated covariance function is returned; if <code>FALSE</code> (the default) the covariance is not returned. |
| <code>answer.vario</code> | Logical; if <code>TRUE</code> a vector with the estimated variogram is returned; if <code>FALSE</code> (the default) the variogram is not returned. |
| <code>answer.range</code> | Logical; if <code>TRUE</code> the estimated practical range is returned; if <code>FALSE</code> (the default) the practical range is not returned. |
| <code>fix.lags</code> | Integer; a positive value denoting the spatial lag to consider for the plot of the temporal profile. |

| | |
|--------------------------|--|
| <code>fix.lagt</code> | Integer; a positive value denoting the temporal lag to consider for the plot of the spatial profile. |
| <code>show.cov</code> | Logical; if TRUE the estimated covariance function is plotted; if FALSE (the default) the covariance function is not plotted. |
| <code>show.vario</code> | Logical; if TRUE the estimated variogram is plotted; if FALSE (the default) the variogram is not plotted. |
| <code>show.range</code> | Logical; if TRUE the estimated practical range is added on the plot; if FALSE (the default) the practical range is not added. |
| <code>add.cov</code> | Logical; if TRUE the vector of the estimated covariance function is added on the current plot; if FALSE (the default) the covariance is not added. |
| <code>add.vario</code> | Logical; if TRUE the vector with the estimated variogram is added on the current plot; if FALSE (the default) the correlation is not added. |
| <code>pract.range</code> | Numeric; the percent of the sill to be reached. |
| <code>vario</code> | A Variogram object obtained from the GeoVariogram procedure. |
| <code>...</code> | other optional parameters which are passed to plot functions. |

Details

The function computes the fitted variogram model

Value

The returned object is eventually a list with:

| | |
|-------------------------|--|
| <code>covariance</code> | The vector of the estimated covariance function; |
| <code>variogram</code> | The vector of the estimated variogram function; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

- Cressie, N. A. C. (1993) *Statistics for Spatial Data*. New York: Wiley.
- Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. *Spring Verlag, New York*.

See Also

[GeoFit](#).

Examples

```
library(GeoModels)
library(scatterplot3d)

#####
###
### Example 1. Plot of fitted covariance and fitted
### and empirical variograms from a Gaussian RF
### with Matern correlation.
###
```

```
#####
set.seed(21)
# Set the coordinates of the points:
x = runif(300, 0, 1)
y = runif(300, 0, 1)
coords=cbind(x,y)

# Set the model's parameters:
corrmodel = "Matern"
model = "Gaussian"
mean = 0
sill = 1
nugget = 0
scale = 0.2/3
smooth=0.5

param=list(mean=mean,sill=sill, nugget=nugget, scale=scale, smooth=smooth)
# Simulation of the Gaussian random field:
data = GeoSim(coordx=coords, corrmodel=corrmodel, model=model,param=param)$data

start=list(mean=0,scale=scale,sill=sill)
fixed=list(nugget=nugget,smooth=smooth)
# Maximum composite-likelihood fitting of the Gaussian random field:
fit = GeoFit(data=data,coordx=coords, corrmodel=corrmodel,model=model,
             likelihood="Marginal",type='Pairwise',start=start,
             optimizer="BFGS", fixed=fixed,neighb=4)

# Empirical estimation of the variogram:
vario = GeoVariogram(data=data,coordx=coords,maxdist=0.5)

# Plot of covariance and variogram functions:
GeoCovariogram(fit, show.cov=TRUE,show.vario=TRUE, vario=vario,pch=20)

#####
###
### Example 2. Plot of fitted covariance and fitted
### and empirical variograms from a Binomial
### RF with exponential correlation.
###
#####
set.seed(2111)

model="Binomial";n=20
# Set the coordinates of the points:
x = runif(500, 0, 1)
y = runif(500, 0, 1)
coords=cbind(x,y)

# Set the model's parameters:
corrmodel = "exponential"
mean = 0
sill = 1
nugget = 0
scale = 0.2/3

param=list(mean=mean,sill=sill, nugget=nugget, scale=scale)
# Simulation of the Gaussian RF:
```



```

data = GeoSim(coordx=coords, corrmodel=corrmodel, model=model,param=param,n=n)$data

start=list(mean=0,scale=scale,sill=sill)
fixed=list(nugget=nugget)
# Maximum composite-likelihood fitting of the BinomGaussian random field:
fit = GeoFit(data,coordx=coords, corrmodel=corrmodel,model=model,
             likelihood="Marginal",type='Pairwise',start=start,n=n,
             optimizer="BFGS", fixed=fixed,neighb=4)

# Empirical estimation of the variogram:
vario = GeoVariogram(data,coordx=coords,maxdist=0.5)

# Plot of covariance and variogram functions:
GeoCovariogram(fit, show.cov=TRUE,show.vario=TRUE, vario=vario,pch=20)

#####
###
### Example 3. Plot of fitted covariance and fitted
### and empirical variograms from a RF
### RF with Wend0 correlation.
###
#####
set.seed(211)

model="Gamma";shape=4
# Set the coordinates of the points:
x = runif(700, 0, 1)
y = runif(700, 0, 1)
coords=cbind(x,y)

# Set the model's parameters:
corrmodel = "Wend0"
mean = 0
sill = 1
nugget = 0
scale = 0.3
power2=4

param=list(mean=mean,sill=sill, nugget=nugget, scale=scale,shape=shape,power2=power2)
# Simulation of the Gaussian RF:
data = GeoSim(coordx=coords, corrmodel=corrmodel, model=model,param=param)$data

start=list(mean=0,scale=scale,shape=shape)
fixed=list(nugget=nugget,sill=sill,power2=power2)
# Maximum composite-likelihood fitting of the BinomGaussian random field:
fit = GeoFit(data,coordx=coords, corrmodel=corrmodel,model=model,
             likelihood="Marginal",type='Pairwise',start=start,
             optimizer="BFGS", fixed=fixed,neighb=4)

# Empirical estimation of the variogram:
vario = GeoVariogram(data,coordx=coords,maxdist=0.5)

# Plot of covariance and variogram functions:
GeoCovariogram(fit, show.cov=TRUE,show.vario=TRUE, vario=vario,pch=20)

```

```
#####
###
### Example 4. Plot of fitted and empirical variograms
### from a space time Gaussian random fields
### with double exponential correlation.
###
#####
set.seed(92)
# Define the spatial-coordinates of the points:
x = runif(50, 0, 1)
y = runif(50, 0, 1)
coords=cbind(x,y)
# Define the temporal sequence:
time = seq(0, 15, 1)

# Simulation of the spatio-temporal Gaussian random field:
data = GeoSim(coordx=coords, coordt=time, corrmodel="Exp_Exp",param=list(mean=mean,
    nugget=nugget,scale_s=0.5/3,scale_t=2/2,sill=sill))$data

fixed=list(nugget=0, mean=0)
start=list(scale_s=0.2, scale_t=0.5, sill=1)
# Maximum composite-likelihood fitting of the space-time Gaussian random field:
fit = GeoFit(data, coordx=coords, coordt=time, corrmodel="Exp_Exp", maxtime=2,
    neighb=4, likelihood="Marginal", type="Pairwise",
    optimizer="BFGS",fixed=fixed, start=start)

# Empirical estimation of spatio-temporal covariance:
vario = GeoVariogram(data,coordx=coords, coordt=time, maxtime=5,maxdist=0.5)

# Plot of the fitted space-time variogram
GeoCovariogram(fit,vario=vario,show.vario=TRUE)

# Plot of covariance, variogram and spatio and temporal profiles:
GeoCovariogram(fit,vario=vario,fix.lagt=1,fix.lags=1,show.vario=TRUE,pch=20)

#####
###
### Example 5. Plot of parametric and empirical variograms
### estimated from a Bivariate Gaussian random fields with
### Matern correlation.
###
#####

# Simulation of a bivariate spatial Gaussian random field:
set.seed(892)
# Define the spatial-coordinates of the points:
x = runif(200, -1, 1)
y = runif(200, -1, 1)
coords=cbind(x,y)

# Simulation of a bivariate Gaussian Random field
# with matern (cross) covariance function
scale_1 = 0.25/3
```

```

scale_2 = 0.2/3
scale_12 = 0.15/3
sill_1=1
sill_2=1
smooth=0.5
pcol=0.3
param=list(mean_1=0,mean_2=0,scale_1=scale_1,scale_2=scale_2,scale_12=scale_12,
            sill_1=sill_1,sill_2=sill_2,nugget_1=0,nugget_2=0,
            smooth_1=smooth,smooth_12=smooth,smooth_2=smooth,pcol=pcol)
data = GeoSim(coordx=coords, corrmodel="Bi_Matern", param=param)$data

# Empirical bivariate variogram estimation:
biv_vario=GeoVariogram(data,coordx=coords, bivariate=TRUE,maxdist=c(0.5,0.5,0.5))

# selecting fixed and estimating parameters
fixed=list(mean_1=0,mean_2=0,nugget_1=0,nugget_2=0,
            smooth_1=smooth,smooth_12=smooth,smooth_2=smooth)
start=list(sill_1=var(data[,1]),sill_2=var(data[,2]),
            scale_1=scale_1,scale_2=scale_2,scale_12=scale_12,
            pcol=cor(data[,1],data[,2]))

# Maximum likelihood fitting of the bivariate random field:
fit= GeoFit(data, coordx=coords, corrmodel="Bi_Matern",likelihood="Marginal",
            optimizer="BFGS", type="Pairwise",
            start=start,fixed=fixed,neighb=c(3,3,3))

GeoCovariogram(fit, vario=biv_vario,show.vario=TRUE,pch=20)

```

GeoCovDisplay

Image plot displaying the pattern of the sparseness of a covariance matrix.

Description

Image plot displaying the pattern of the sparseness of a covariance matrix.

Usage

```
GeoCovDisplay(covmatrix,limits=FALSE,pch=2)
```

Arguments

| | |
|------------------------|---|
| <code>covmatrix</code> | An object of class matrix. See the Section Details . |
| <code>limits</code> | Logical; If TRUE and the covariance matrix is spatiotemporal or spatial bivariate then vertical and horizontal lines are added to the image plot. |
| <code>pch</code> | Type of symbols to use in the image plot. |

Details

For a given covariance matrix object ([GeoCovmatrix](#)) the function displays the pattern of the sparseness of a covariance matrix where the white color represents 0 entries and black color represents non zero entries

Value

Returns an image plot.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoCovmatrix](#)

Examples

```
library(GeoModels)

# Define the spatial-coordinates of the points:
x <- runif(100, 0, 2)
y <- runif(100, 0, 2)
coords=cbind(x,y)
matrix1 <- GeoCovmatrix(coordx=coords, corrmmodel="GenWend", param=list(smooth=0,
                                power2=4,sill=1,scale=0.2,nugget=0))

GeoCovDisplay(matrix1)
```

GeoCovmatrix

Spatial and Spatio-temporal Covariance Matrix of (non) Gaussian random fields

Description

The function computes the covariance matrix associated to a spatial or spatio-temporal or a bivariate spatial Gaussian or non Gaussian random field with given covariance model and a set of spatial location sites and temporal instants.

Usage

```
GeoCovmatrix(coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, corrmmodel,
             distance="Eucl", grid=FALSE, maxdist=NULL, maxtime=NULL,
             model="Gaussian", n=1, param, radius=6371, sparse=FALSE,
             taper=NULL, tapsep=NULL, type="Standard", copula=NULL, X=NULL)
```

Arguments

| | |
|--------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
|--------|--|

| | |
|------------|--|
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coor dt | A numeric vector giving 1-dimension of temporal coordinates. At the moment implemented only for the Gaussian case. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of T numeric $(d_t \times 2)$ -matrices containing dynamical (in time) coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See GeoFit . |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). See GeoFit . |
| maxdist | Numeric; an optional positive value indicating the marginal spatial compact support in the case of tapered covariance matrix. See GeoFit . |
| maxtime | Numeric; an optional positive value indicating the marginal temporal compact support in the case of spacetime tapered covariance matrix. See GeoFit . |
| n | Numeric; the number of trials in a binomial random fields. Default is 1. |
| model | String; the type of RF. See GeoFit . |
| param | A list of parameter values required for the covariance model. |
| radius | Numeric; a value indicating the radius of the sphere when using covariance models valid using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| sparse | Logical; if TRUE the function return an object of class spam. This option should be used when a parametric compactly supporte covariance is used. Default is FALSE. |
| taper | String; the name of the taper correlation function if type is Tapering, see the Section Details . |
| tapsep | Numeric; an optional value indicating the separabe parameter in the space-time non separable taper or the colocated correlation parameter in a bivariate spatial taper (see Details). |
| type | String; the type of covariance matrix Standard (the default) or Tapering for tapered covariance matrix. |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| X | Numeric; Matrix of space-time covariates. |

Details

In the spatial case, the covariance matrix of the random vector

$$[Z(s_1), \dots, Z(s_n)]^T$$

with a specific spatial covariance model is computed. Here n is the number of the spatial location sites.

In the space-time case, the covariance matrix of the random vector

$$[Z(s_1, t_1), Z(s_2, t_1), \dots, Z(s_n, t_1), \dots, Z(s_n, t_m)]^T$$

with a specific space time covariance model is computed. Here m is the number of temporal instants.

In the bivariate case, the covariance matrix of the random vector

$$[Z_1(s_1), Z_2(s_1), \dots, Z_1(s_n), Z_2(s_n)]^T$$

with a specific spatial bivariate covariance model is computed.

The location site s_i can be a point in the d -dimensional euclidean space with $d = 2$ or a point (given in lon/lat degree format) on a sphere of arbitrary radius.

Here there is the list of all the implemented space and space-time and bivariate correlation models. The argument `param` is a list including all the parameters of a given correlation model specified by the argument `corrmodel`. For each correlation model one can check the associated correlation parameters using [CorrParam](#). In what follows $\kappa > 0$, $\beta > 0$, $\alpha, \alpha_s, \alpha_t \in (0, 2]$, and $\gamma \in [0, 1]$. The associated parameters in the argument `param` are `smooth`, `power2`, `power`, `power_s`, `power_t` and `sep` respectively. Moreover let $1(A) = 1$ when A is true and 0 otherwise.

- Spatial correlation models:

1. *Cauchy* defined as:

$$R(h) = (1 + h^2)^{-\beta/2}$$

It is a special case of the Gencauchy model.

2. *Exp* defined as:

$$R(h) = e^{-h}$$

This model is a special case of the Matern and the Stable model.

3. *GenCauchy* (generalised *Cauchy*) defined as:

$$R(h) = (1 + h^\alpha)^{-\beta/\alpha}$$

If h is the geodesic distance then $\alpha \in (0, 1]$.

4. *Matern* defined as:

$$R(h) = 2^{1-\kappa} \Gamma(\kappa)^{-1} h^\kappa K_\kappa(h)$$

If h is the geodesic distance then $\kappa \in (0, 0.5]$

5. *Stable* defined as:

$$R(h) = e^{-h^\alpha}$$

If h is the geodesic distance then $\alpha \in (0, 1]$.

6. *Wave* defined as:

$$R(h) = \sin(h)/h$$

This model is valid only for dimensions less than or equal to 3.

7. *Wend0* defined as:

$$R(h) = (1 - h)^\mu 1(h \in [0, 1])$$

where $\mu \geq 0.5(d + 1)$. If h is the geodesic distance then $\mu \geq 2$.

8. *Wend1* defined as:

$$R(h) = (1 - h)^{\mu+1} (1 + (\mu + 1)h) 1(h \in [0, 1])$$

where $\mu \geq 0.5(d + 1) + 1$. If h is the geodesic distance then $\mu \geq 4$.

9. *Wend2* defined as:

$$R(h) = (1 - h)^{\mu+2}(1 + (\mu + 2)h + (1/3)((\mu + 1)^2 - 1)h^2)1(h \in [0, 1])$$

where $\mu \geq 0.5(d + 1) + 2$. If h is the geodesic distance then $\mu \geq 6$.

10. *GenWend* (Generalized Wendland) defined as:

$$R(h) = \int_h^1 [(1 - x)^{\mu-1}(x^2 - h^2)^{\kappa-1}1(h \in [0, 1])]dx/B(2\kappa + 1, \mu)$$

where $\mu \geq 0.5(d + 1) + \kappa$. The cases $\kappa = 0, 1, 2$ correspond to the *Wend0*, *Wend1* and *Wend2* respectively.

11. *GenWendMatern* (Generalized Wendland Matern) defined as:

$$R(h) = \int_h^1 [(1 - x/a)^{\mu-1}((x/a)^2 - h^2)^{\kappa-1}1(h \in [0, a])]dx/B(2\kappa + 1, \mu)$$

where $\mu \geq 0.5(d + 1) + \kappa$ and $a = (\Gamma(\mu + 1 + 2\kappa)/\Gamma(\mu))^{1/(1 + 2\kappa)}$. The inverse parametrization is used for the μ parameter.

12. *Multiquadric* defined as:

$$R(h) = (1 - \alpha 0.5)^{2\beta}/(1 + (\alpha 0.5)^2 - \alpha \cos(h))^{\beta}, \quad h \in [0, \pi]$$

This model is valid on the unit sphere and h is the geodesic distance.

13. *Sinpower* defined as:

$$R(h) = 1 - (\sin(h/2))^{\alpha}, \quad h \in [0, \pi]$$

This model is valid on the unit sphere and h is the geodesic distance.

14. *Smoke* defined as:

$$R(h) = K * 1F2(1/\alpha, 1/\alpha + 0.5, 2/\alpha + 0.5 + \kappa), \quad h \in [0, \pi]$$

where $K = (\Gamma(a)\Gamma(i))/\Gamma(i)\Gamma(o)$. This model is valid on the unit sphere and h is the geodesic distance.

- Spatio-temporal correlation models.

- Non-separable models:

1. *Gneiting* defined as:

$$R(h, u) = e^{-h^{\alpha_s}/((1+u^{\alpha_t})^{0.5\gamma\alpha_s})}/(1 + u^{\alpha_t})$$

2. *Gneiting_GC*

$$R(h, u) = e^{-u^{\alpha_t}/((1+h^{\alpha_s})^{0.5\gamma\alpha_t})}/(1 + h^{\alpha_s})$$

where h can be both the euclidean and the geodesic distance

3. *Iacocesare*

$$R(h, u) = (1 + h^{\alpha_s} + u_t^{\alpha})^{-\beta}$$

4. *Porcu*

$$R(h, u) = (0.5(1 + h^{\alpha_s})^{\gamma} + 0.5(1 + u^{\alpha_t})^{\gamma})^{-\gamma^{-1}}$$

5. *Porcu1*

$$R(h, u) = (e^{-h^{\alpha_s}(1+u^{\alpha_t})^{0.5\gamma\alpha_s}})/((1 + u^{\alpha_t})^{1.5})$$

6. *Stein*

$$R(h, u) = (h^{\psi(u)} K_{\psi(u)}(h)) / (2^{\psi(u)} \Gamma(\psi(u) + 1))$$

where $\psi(u) = \nu + u^{0.5\alpha_t}$

7. *Wenx_space*, $x = 0, 1, 2$ defined as:

$$R(h, u) = \phi(u)^{3.5+2x} \text{Wenx}(h/\phi(u), \mu_s), \quad x = 0, 1, 2$$

where $\phi(u) = (1 + u^{0.5\alpha_t})^{-\gamma}$, $0 < \gamma \leq \alpha_t/2$, $\mu_s \geq 0.5(d+5) + x$.

8. *Wenx_time*, $x = 0, 1, 2$ defined as:

$$R(h, u) = \phi(h)^{3.5+2x} \text{Wenx}(u/\phi(h); \mu_t), \quad x = 0, 1, 2$$

where $\phi(h) = (1 + h^{0.5\alpha_s})^{-\gamma}$, $0 < \gamma \leq \alpha_s/2$, $\mu_t \geq 0.5(d+5) + x$.

9. *Multiquadric_st* defined as:

$$R(h, u) = ((1 - 0.5\alpha_s)^2 / (1 + (0.5\alpha_s)^2 - \alpha_s\psi(u)\cos(h)))^{\alpha_s}, \quad h \in [0, \pi]$$

where $\psi(u) = (1 + (u/a_t)^{\alpha_t})^{-1}$. This model is valid on the unit sphere and h is the geodesic distance.

10. *Sinpower_st* defined as:

$$R(h, u) = (e^{\alpha_s \cos(h)\psi(u)/a_s} (1 + \alpha_s \cos(h)\psi(u)/a_s)) / k$$

where $\psi(u) = (1 + (u/a_t)^{\alpha_t})^{-1}$ and $k = (1 + \alpha_s/a_s) \exp(\alpha_s/a_s)$, $h \in [0, \pi]$ This model is valid on the unit sphere and h is the geodesic distance.

– Separable models.

Space-time separable correlation models are easily obtained as the product of a spatial and a temporal correlation model, that is

$$R(h, u) = R(h)R(u)$$

Several combinations are possible:

1. *Exp_Exp* defined as:

$$R(h, u) = \text{Exp}(h)\text{Exp}(u)$$

2. *Matern_Matern* defined as:

$$R(h, u) = \text{Matern}(h; \kappa_s) \text{Matern}(u; \kappa_t)$$

3. *Stable_Stable* defined as:

$$R(h, u) = \text{Stable}(h; \alpha_s) \text{Stable}(u; \alpha_t)$$

4. *Wendx_Wendy* defined as

$$R(h, u) = \text{Wendx}(h; \mu_s) \text{Wendy}(u; \mu_t), \quad x, y = 0, 1, 2$$

Note that some models are nested. (The *Exp_Exp* with *Matern_Matern* for instance.)

• Spatial bivariate correlation models (see below):

1. *Bi_Matern* (Bivariate full Matern model)
2. *Bi_Matern_contr* (Bivariate Matern model with constraints)
3. *Bi_Matern_sep* (Bivariate separable Matern model)

4. *Bi_LMC* (Bivariate linear model of coregionalization)
 5. *Bi_LMC_contr* (Bivariate linear model of coregionalization with constraints)
 6. *Bi_Wendx* (Bivariate full Wendland model)
 7. *Bi_Wendx_contr* (Bivariate Wendland model with constraints)
 8. *Bi_Wendx_sep* (Bivariate separable Wendland model)
 9. *Bi_Smoke* (Bivariate full Smoke model on the unit sphere)
- Spatial taper.
For spatial covariance tapering the taper functions are:
 1. *Bohman* defined as:

$$T(h) = (1 - h)(\sin(2\pi h)/(2\pi h)) + (1 - \cos(2\pi h))/(2\pi^2 h)1_{[0,1]}(h)$$

2. *Wendlandx*, $x = 0, 1, 2$ defined as:

$$T(h) = \text{Wendx}(h; x + 2), x = 0, 1, 2$$

- Spatio-temporal tapers.
For spacetime covariance tapering the taper functions are:
 1. *Wendlandx_Wendlandy* (Separable tapers) $x, y = 0, 1, 2$ defined as:

$$T(h, u) = \text{Wendx}(h; x + 2)\text{Wendy}(h; y + 2), x, y = 0, 1, 2.$$

2. *Wendlandx_time* (Non separable temporal taper) $x = 0, 1, 2$ defined as: *Wenx_time*, $x = 0, 1, 2$ assuming $\alpha_t = 2$, $\mu_s = 3.5 + x$ and $\gamma \in [0, 1]$ to be fixed using *tapsep*.
3. *Wendlandx_space* (Non separable spatial taper) $x = 0, 1, 2$ defined as: *Wenx_space*, $x = 0, 1, 2$ assuming $\alpha_s = 2$, $\mu_t = 3.5 + x$ and $\gamma \in [0, 1]$ to be fixed using *tapsep*.

- Spatial bivariate taper (see below).

1. *Bi_Wendlandx*, $x = 0, 1, 2$

Remarks:

In what follows we assume $\sigma^2, \sigma_1^2, \sigma_2^2, \tau^2, \tau_1^2, \tau_2^2, a, a_s, a_t, a_{11}, a_{22}, a_{12}, \kappa_{11}, \kappa_{22}, \kappa_{12}, f_{11}, f_{12}, f_{21}, f_{22}$ positive.

The associated parameters in *param* are *sill, sill_1, sill_2, nugget, nugget_1, nugget_2, scale, scale_s, scale_t, scale_1, scale_2, scale_12, smooth_1, smooth_2, smooth_12, a_1, a_12, a_21, a_2* respectively.

Let $R(h)$ be a spatial correlation model given in standard notation. Then the covariance model applied with arbitrary variance, nugget and scale equals to:

$$C(h) = \sigma^2(1 - \tau^2)R(h/a, \dots), \quad h \geq 0$$

with nugget parameter τ^2 between 0 and 1. Similarly if $R(h, u)$ is a spatio-temporal correlation model given in standard notation, then the covariance model is:

$$C(h, u) = (\sigma^2 + \tau^2 1(h = 0, u = 0))R(h/a_s, u/a_t, \dots) \quad h \geq 0, u \geq 0$$

Here ‘...’ stands for additional parameters.

Let $R(h)$ be a spatial taper given in standard notation. Then the taper function applied with an arbitrary compact support (d_s) equals to:

$$T(h) = R(h/d_s)$$

Then the tapered covariance function is given by:

$$C^{tap}(h) = T(h)C(h)$$

Similarly if $R(h, u)$ is a spatio-temporal taper given in standard notation, then the taper function applied with arbitrary compact supports $(d_s, d_t)^T$ equals to:

$$T(h, u) = R(h/d_s, u/d_t)$$

Then the tapered covariance function is given by:

$$C^{tap}(h, u) = T(h, u)C(h, u)$$

Compact supports d_s and d_t can be set by the user with `maxdist` and `maxtime`.

The bivariate models implemented are the following :

1. *Bi_Matern* defined as:

$$C_{ij}(h) = \rho_{ij}(\sigma_i\sigma_j + \tau_i^2 1(i = j, h = 0)) \text{Matern}(h/a_{ij}, \kappa_{ij}) \quad i, j = 1, 2. \quad h \geq 0$$

where $\rho = \rho_{12} = \rho_{21}$ is the correlation colocated parameter and $\rho_{ii} = 1$. The model *Bi_Matern_sep* (separable matern) is a special case when $a = a_{11} = a_{12} = a_{22}$ and $\kappa = \kappa_{11} = \kappa_{12} = \kappa_{22}$. The model *Bi_Matern_contr* (constrained matern) is a special case when $a_{12} = 0.5(a_{11} + a_{22})$ and $\kappa_{12} = 0.5(\kappa_{11} + \kappa_{22})$

2. *Bi_Wendx* ($x = 0, 1, 2$) defined as:

$$C_{ij}(h) = \rho_{ij}(\sigma_i\sigma_j + \tau_i^2 1(i = j, h = 0)) \text{Wendx}(h/a_{ij}, \nu_{ij} + 1) \quad i, j = 1, 2. \quad h \geq 0$$

where $\rho = \rho_{12} = \rho_{21}$ is the correlation colocated parameter and $\rho_{ii} = 1$. The model *Bi_Wendx_sep* (separable wendland) is a special case when $a = a_{11} = a_{12} = a_{22}$ and $\mu = \mu_{11} = \mu_{12} = \mu_{22}$. The model *Bi_Wendx_contr* (constrained matern) is a special case when $a_{12} = 0.5(a_{11} + a_{22})$ and $\mu_{12} = 0.5(\mu_{11} + \mu_{22})$

3. *Bi_LMC* defined as:

$$C_{ij}(h) = \sum_{k=1}^2 (f_{ik}f_{jk} + \tau_i^2 1(i = j, h = 0)) R(h/a_k)$$

where $R(h)$ is a correlation model. The model *Bi_LMC_contr* is a special case when $f = f_{12} = f_{21}$. Bivariate LMC models, in the current version of the package, is obtained with $R(h)$ equal to the exponential correlation model.

The bivariate spatial tapers implemented are the following :

1. *Bi_Wendlandx*, $x = 0, 1, 2$ defined as:

$$T_{ij}(h) = r_{ij} \text{Wendx}(h/d_{ij}, x), \quad i, j = 1, 2 \quad x = 0, 1, 2 \quad h \geq 0$$

with $r_{ii} = 1$ and $r_{12} = r_{21}$ to be fixed using `tapsep`.

If $T_{ij}(h)$ is a bivariate taper, Then the tapered bivariate covariance function is given by:

$$C_{ij}^{tap}(h) = T_{ij}(h)C_{ij}(h)$$

Compact supports d_{11}, d_{12}, d_{22} can be set by the user with `maxdist`.

Value

Returns an object of class CovMat. An object of class CovMat is a list containing at most the following components:

| | |
|------------|--|
| bivariate | Logical:TRUE if the Gaussian random field is bivariaete otherwise FALSE; |
| coordx | A d -dimensional vector of spatial coordinates; |
| coordy | A d -dimensional vector of spatial coordinates; |
| coor dt | A t -dimensional vector of temporal coordinates; |
| coordx_dyn | A list of t matrices of spatial coordinates; |
| covmatrix | The covariance matrix if type is Standard. An object of class spam if type is Tapering or Standard and sparse is TRUE. |
| corrmodel | String: the correlation model; |
| distance | String: the type of spatial distance; |
| grid | Logical:TRUE if the spatial data are in a regular grid, otherwise FALSE; |
| nozero | In the case of tapered matrix the percentage of non zero values in the covariance matrix. Otherwise is NULL. |
| maxdist | Numeric: the marginal spatial compact support if type is Tapering; |
| maxtime | Numeric: the marginal temporal compact support if type is Tapering; |
| n | The number of trial for Binomial RFs |
| namescorr | String: The names of the correlation parameters; |
| numcoord | Numeric: the number of spatial coordinates; |
| numtime | Numeric: the number the temporal coordinates; |
| model | The type of RF, see GeoFit . |
| param | Numeric: The covariance parameters; |
| tapmod | String: the taper model if type is Tapering. Otherwise is NULL. |
| spacetime | TRUE if spatio-temporal and FALSE if spatial covariance model; |
| sparse | Logical: is the returned object of class spam? ; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

- Daley J. D., Porcu E., Bevilacqua M. (2015) Classes of compactly supported covariance functions for multivariate random fields. *Stochastic Environmental Research and Risk Assessment*. 29 (4), 1249–1263.
- Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Spring Verlag, New York.
- Gneiting, T. (2013), Strictly and Non-Strictly Positive Definite Functions on Spheres *Bernoulli*, 19, 1327-1349.
- Gneiting, T. (2002). Nonseparable, stationary covariance functions for space-time data. *Journal of the American Statistical Association*, 97, 590–600.
- Gneiting T, Kleiber W., Schlather M. 2010. Matern cross-covariance functions for multivariate random fields. *Journal of the American Statistical Association*, 105, 1167–1177.
- Porcu, E., Bevilacqua, M. and Genton M. (2015) Spatio-Temporal Covariance and Cross-Covariance Functions of the Great Circle Distance on a Sphere. *Journal of the American Statistical Association*. DOI: 10.1080/01621459.2015.1072541

See Also

[GeoKrig](#), [GeoSim](#), [GeoFit](#)

Examples

```
library(GeoModels)
library(spam)

#####
###
### Example 1. Spatial covariance matrix associated to
### a Matern correlation model
###
#####

# Define the spatial-coordinates of the points:
x = runif(500, 0, 1)
y = runif(500, 0, 1)
coords = cbind(x,y)

# Correlation Parameters for Matern model
CorrParam("Matern")

# Matern Parameters
param=list(smooth=0.5,sill=1,scale=0.2,nugget=0)

matrix1 = GeoCovmatrix(coordx=coords, corrmodel="Matern", param=param)
dim(matrix1$covmatrix)

#####
###
### Example 2. Spatial covariance matrix associated to
### a Generalized Wendland correlation model
###
#####

# Gen Wendland Parameters
param=list(sill=1,scale=0.2,nugget=0,smooth=0,power2=4)

matrix3 = GeoCovmatrix(coordx=coords, corrmodel="GenWend", param=param,sparse=TRUE)

# Percentage of no zero values in the tapered matrix
matrix3$nozero

#####
###
### Example 3. Spatial covariance matrix associated to
### a Generalized Cauchy correlation model
###
#####
```

```

# Gen Cauchy Parameters
param=list(sill=1,scale=0.2,nugget=0,power1=1,power2=1)

# Correlation Parameters for Gen Cauchy model
CorrParam("GenCauchy")

matrix4 = GeoCovmatrix(coordx=coords, corrmodel="GenCauchy", param=param)

matrix4$covmatrix[1:4,1:4]

#####
###
### Example 4. Covariance matrix associated to
### a space-time double exponential correlation model
###
#####

# Define the temporal-coordinates:
times = seq(1, 4, 1)

# Define covariance parameters
param=list(scale_s=0.3,scale_t=0.5,sill=1)

# Correlation Parameters for double exp model
CorrParam("Exp_Exp")

# Simulation of a spatial Gaussian random field:
matrix5 = GeoCovmatrix(coordx=coords, coordt=times, corrmodel="Exp_Exp",
                      param=param)

dim(matrix5$covmatrix)

#####
###
### Example 5. Covariance matrix associated to
### a skew gaussian RF with Exp correlation model
###
#####

param=list(sill=1,scale=0.3/3,nugget=0,skew=4)
# Simulation of a spatial Gaussian random field:
matrix6 = GeoCovmatrix(coordx=coords, corrmodel="Exp", param=param,
                      model="SkewGaussian")

# covariance matrix
matrix6$covmatrix[1:10,1:10]

#####
###
### Example 6. Covariance matrix associated to
### a Weibull RF with Genwend correlation model
###
#####

param=list(sill=1,scale=0.3,nugget=0,shape=4,mean=0,smooth=1,power2=5)
# Simulation of a spatial Gaussian random field:

```

```

matrix7 = GeoCovmatrix(coordx=coords, corrmodel="GenWend", param=param,
                        sparse=TRUE,model="Weibull")

# covariance matrix
matrix7$nozero

#####
###
### Example 7. Covariance matrix associated to
### a binomial gaussian RF with Wendland correlation model
###
#####

param=list(sill=1,scale=0.2,nugget=0,power2=4)
# Simulation of a spatial Gaussian random field:
matrix8 = GeoCovmatrix(coordx=coords, corrmodel="Wend0", param=param,n=5,
                        model="Binomial")

# covariance matrix
matrix8$covmatrix[1:10,1:10]

#####
###
### Example 8. Covariance matrix associated to
### a bivariate Matern exponential correlation model
###
#####

set.seed(8)
# Define the spatial-coordinates of the points:
x = runif(10, -1, 1)
y = runif(10, -1, 1)
coords = cbind(x,y)

# Parameters
param=list(scale=0.3,mean_1=0,mean_2=0,sill_1=1,sill_2=1,
            nugget_1=0,nugget_2=0,smooth=0.5,pcol=-0.25)

# Covariance matrix
matrix9 = GeoCovmatrix(coordx=coords, corrmodel="Bi_matern_sep", param=param)$covmatrix

head(matrix9)

```

Description

The procedure use the [GeoKrig](#) function to compute n-fold kriging cross-validation using informations from a [GeoFit](#) object. The function returns some prediction scores.

Usage

```
GeoCV(fit, K=100, estimation=FALSE, n.fold=0.05, local=FALSE, neighb=NULL,
      maxdist=NULL, maxtime=NULL, sparse=FALSE, which=1, seed=1)
```

Arguments

| | |
|------------|--|
| fit | An object of class GeoFit . |
| K | The number of iterations in cross-validation. |
| estimation | Logical; if TRUE then an estimation is performed at each iteration and the estimates are used in the prediction. Otherwise the estimates in the object fit are used. |
| n.fold | Numeric; the percentage of data to be deleted (and predicted) in the cross-validation procedure. |
| local | Logical; If local is TRUE, then local kriging is performed. The default is FALSE. |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood if local kriging is performed. |
| maxdist | Numeric; an optional positive value indicating the distance in the spatial neighborhood if local kriging is performed. |
| maxtime | Numeric; an optional positive value indicating the distance in the temporal neighborhood if local kriging is performed. |
| sparse | Logical; if TRUE kriging and simulation are computed with sparse matrices algorithms using spam package. Default is FALSE. It should be used with compactly supported covariances. |
| which | Numeric; In the case of bivariate cokriging it indicates which variable to predict. It can be 1 or 2 |
| seed | Numeric; The seed used in the n-fold kriging cross-validation. Default is 1. Comparison between different models in terms of n-fold kriging cross-validation must be performed using the same seed |

Value

Returns an object containing the following informations:

| | |
|--------------|--|
| predicted | A list of the predicted values in the CV procedure; |
| data_to_pred | A list of the data to predict in the CV procedure; |
| mae | The vector of mean absolute error in the CV procedure; |
| rmse | The vector of root mean squared error in the CV procedure; |
| lscore | The vector of log-score in the CV procedure; |
| crps | The vector of continuous ranked probability score in the CV procedure; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoKrig](#).

GeoFit

Max-Likelihood-Based Fitting of Gaussian and non Gaussian RFs.

Description

Maximum weighted composite-likelihood fitting for Gaussian and some Non-Gaussian univariate spatial, spatio-temporal and bivariate spatial RFs. The function allows to fix any of the parameters and setting upper/lower bound in the optimization.

Usage

```
GeoFit(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, copula=NULL,
       corrmmodel, distance="Eucl", fixed=NULL, GPU=NULL, grid=FALSE, likelihood='Marginal',
       local=c(1,1), lower=NULL, maxdist=Inf, neighb=NULL,
       maxtime=Inf, memdist=TRUE, method="cholesky", model='Gaussian', n=1, onlyvar=FALSE,
       optimizer='Nelder-Mead', parallel=FALSE,
       radius=6371, sensitivity=FALSE, sparse=FALSE, start=NULL, taper=NULL, tapsep=NULL,
       type='Pairwise', upper=NULL, varest=FALSE, vartype='SubSamp', weighted=FALSE, winconst=NULL, w
       winconst_t=NULL, winstp_t=NULL, X=NULL, nosym=FALSE)
```

Arguments

| | |
|------------|---|
| data | A d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid). For the description see the Section Details . |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) assigning 2-dimensions of spatial coordinates or a numeric d -dimensional vector assigning 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector assigning 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| corrmmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |
| fixed | An optional named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated. |

| | |
|-------------|---|
| GPU | Numeric; if NULL (the default) no OpenCL computation is performed. The user can choose the device to be used. Use DeviceInfo() function to see available devices, only double precision devices are allowed |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| likelihood | String; the configuration of the composite likelihood. Marginal is the default, see the Section Details . |
| local | Numeric; number of local work-items of the OpenCL setup |
| lower | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| maxdist | Numeric; an optional positive value indicating the maximum spatial distance considered in the composite or tapered likelihood computation. See the Section Details for more information. |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood in the composite likelihood computation. See the Section Details for more information. |
| maxtime | Numeric; an optional positive value indicating the maximum temporal separation considered in the composite or tapered likelihood computation (see Details). |
| memdist | Logical; if TRUE then all the distances useful in the composite likelihood estimation are computed before the optimization. FALSE is deprecated. |
| method | String; the type of matrix decomposition used in the simulation. Default is cholesky. The other possible choices is svd. |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. Gaussian is the default, see the Section Details . |
| n | Numeric; number of trials in a binomial RF; number of successes in a negative binomial RF |
| onlyvar | Logical; if TRUE (and varest is TRUE) only the variance covariance matrix is computed without optimizing. FALSE is the default. |
| optimizer | String; the optimization algorithm (see optim for details). Nelder-Mead is the default. Other possible choices are ucminf,nlm, BFGS L-BFGS-B and nlminb. In these last two cases upper and lower bounds can be passed by the user. In the case of one-dimensional optimization, the function optimize is used. Two option for global searching optimization using mcGlobaloptim package are possible with multinlminb and multiNelder-Mead options. |
| parallel | Logical; if TRUE optimization is performed using optimParallel using the maximum number of cores, when optimizer is L-BFGS-B.FALSE is the default. |
| radius | Numeric; the radius of the sphere in the case of lon-lat coordinates. The default is 6371, the radius of the earth. |
| sensitivity | Logical; if TRUE then the sensitivity matrix is computed |
| sparse | Logical; if TRUE then maximum likelihood is computed using sparse matrices algorithms (spam packake).It should be used with compactly supported covariance models.FALSE is the default. |
| start | An optional named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. NULL is the default (see Details). |

| | |
|------------|--|
| taper | String; the name of the type of covariance matrix. It can be Standard (the default value) or Tapering for tapered covariance matrix. |
| tapsep | Numeric; an optional value indicating the separable parameter in the space time adaptive taper (see Details). |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods (see Details). |
| upper | An optional named list giving the values for the upper bound of the space parameter when the optimizer is or L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| varest | Logical; if TRUE the estimates' variances and standard errors are returned. For composite likelihood estimation it is deprecated. Use sensitivity TRUE and update the object using the function GeoVarestbootstrap FALSE is the default. |
| vartype | String; (SubSamp the default) the type of method used for computing the estimates' variances, see the Section Details . |
| weighted | Logical; if TRUE the likelihood objects are weighted, see the Section Details . If FALSE (the default) the composite likelihood is not weighted. |
| winconst | Numeric; a bivariate positive vector for computing the spatial sub-window in the sub-sampling procedure. See Details for more information. |
| winstp | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the spatial sub-sampling procedure. The case 1 correspond to no overlapping. See Details for more information. |
| winconst_t | Numeric; a positive value for computing the temporal sub-window in the sub-sampling procedure. See Details for more information. |
| winstp_t | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the temporal sub-sampling procedure. The case 1 correspond to no overlapping. See Details for more information. |
| X | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification. |
| nosym | Logical; if TRUE two symmetric weights are not considered |

Details

GeoFit provides standard maximum likelihood fitting for Gaussian models. For Gaussian and non Gaussian models, only weighted composite likelihood based on pairs and independence composite likelihood estimation are considered. Specifically, marginal and conditional pairwise likelihood is considered for each type of random field (Gaussian and not Gaussian). The optimization method is specified using optimizer. The default method is Nelder-mead and other available methods are ucminf, nlm, BFGS, L-BFGS-B and nlminb. In the last two cases upper and lower bounds constraints in the optimization can be specified using lower and upper parameters.

Depending on the dimension of data and on the name of the correlation model, the observations are assumed as a realization of a spatial, spatio-temporal or bivariate RF. Specifically, with data, coordx, coordy, coordt parameters:

- If data is a numeric d -dimensional vector, coordx and coordy are two numeric d -dimensional vectors (or coordx is $(d \times 2)$ -matrix and coordy=NULL), then the data are interpreted as a single spatial realisation observed on d spatial sites;
- If data is a numeric $(t \times d)$ -matrix, coordx and coordy are two numeric d -dimensional vectors (or coordx is $(d \times 2)$ -matrix and coordy=NULL), coordt is a numeric t -dimensional vector, then the data are interpreted as a single spatial-temporal realisation of a RF observed on d spatial sites and for t times.

- If data is a numeric $(2 \times d)$ -matrix, coordx and coordy are two numeric d -dimensional vectors (or coordx is $(d \times 2)$ -matrix and coordy=NULL), then the data are interpreted as a single spatial realisation of a bivariate RF observed on d spatial sites.
- If data is a list, coordxdyn is a list and coordt is a numeric t -dimensional vector, then the data are interpreted as a single spatial-temporal realisation of a RF observed on dynamical spatial sites (different locations sites for each temporal instants) and for t times.

Is is also possible to specify a matrix of covariates using X . Specifically:

- In the spatial case X must be a $(d \times k)$ covariates matrix associated to data a numeric d -dimensional vector;
- In the spatiotemporal case X must be a $(N \times k)$ covariates matrix associated to data a numeric $(t \times d)$ -matrix, where $N = t \times d$;
- In the spatiotemporal case X must be a $(N \times k)$ covariates matrix associated to data a numeric $(t \times d)$ -matrix, where $N = 2 \times d$;

The `corrmodel` parameter allows to select a specific correlation function for the RF. (See [GeoCovmatrix](#)).

The distance parameter allows to consider differents kinds of spatial distances. The settings alternatives are:

1. Eucl, the euclidean distance (default value);
2. Chor, the chordal distance;
3. Geod, the geodesic distance;

The likelihood parameter represents the composite-likelihood configurations. The settings alternatives are:

1. Conditional, the composite-likelihood is formed by conditionals likelihoods;
2. Marginal, the composite-likelihood is formed by marginals likelihoods (default value);
3. Full, the composite-likelihood turns out to be the standard likelihood;

It must be coupled with the type parameter that can be fixed to

1. Pairwise, the composite-likelihood is based on pairs;
2. Independence, the composite-likelihood is based on indepedence;
3. Standard, this is the option for the standard likelihood;

The possible combinations are:

1. likelihood="Marginal" and type="Pairwise" for maximum marginal pairwise likelihood estimation (the default setting)
2. likelihood="Conditional" and type="Pairwise" for maximum conditional pairwise likelihood estimation
3. likelihood="Marginal" and type="Independence" for maximum independence composite likelihood estimation
4. likelihood="Full" and type="Standard" for maximum standard likelihood estimation

The first three combinations can be used for any model. The standard likelihood can be used only for some specific model.

The model parameter indicates the type of RF considered. The available options are:

RF with marginal symmetric distribution:

- Gaussian, for a Gaussian RF.
- StudentT, for a StudentT RF (see Bevilacqua M., Caamaño C., Arellano Valle R.B., Morales-Oñate V., 2020).
- Tukeyh, for a Tukeyh RF.
- Logistic, for a Logistic RF.

RF with positive values and right skewed marginal distribution:

- Gamma for a Gamma RF (see Bevilacqua M., Caamano C., Gaetan, 2020)
- Weibull for a Weibull RF (see Bevilacqua M., Caamano C., Gaetan, 2020)
- LogGaussian for a LogGaussian RF (see Bevilacqua M., Caamano C., Gaetan, 2020)
- LogLogistics for a LogLogistic RF.

RF with with possibly asymmetric marginal distribution:

- SkewGaussian for a skew Gaussian RF (see Alegria et al. (2017))
- SinhAsinh for a Sinh-arcsinh RF.

RF with for directional data

- Wrapped for a wrapped Gaussian RF (see Alegria A., Bevilacqua, M., Porcu, E. (2016))

RF with marginal counts data

- Poisson for a Poisson RF. (see Morales-Navarrete et. al 2021)
- PoissonZIP for a zero inflated Poisson RF.
- Binomial for a Binomial RF.
- BinomialNeg for a negative Binomial RF.
- BinomialNegZINB for a zero inflated negative Binomial RF.

RF using Gaussian and Clayton copula with the following marginal distribution:

- Gaussian
- Beta for a Beta RF, Beta2 using mean parametrization.
- Kumaraswamy for a Kumaraswamy RF, Kumaraswamy2 using median parametrization.

For a given model the associated parameters are given by nuisance and correlation parameters. In order to obtain the nuisance parameter associated to a specific model use [NuisParam](#). In order to obtain the correlation parameter associated to a given correlation model use [CorrParam](#).

All the nuisance and covariance parameters must be specified by the user using the start and the fixed parameter. Specifically:

The start parameter allows to specify (as starting values for the optimization) the parameters to be estimated. The fixed parameter allows to fix some of the parameters.

Regression parameters in the linear specification must be specified as mean, mean1, . . . meank (see [NuisParam](#)). In this case a matrix of covariates with suitable dimension can be specified using the parameter X. In the case of a single mean then X should not be specified and it is interpreted as a vector of ones.

Two types of binary weights can be used in the weighted composite likelihood estimation based on pairs, one based on neighbors and one based on distances.

In the first case binary weights are set to 1 and 0 otherwise depending if the pairs are neighbors of a certain order (1, 2, 3, ..) specified by the parameter (neighb). This weighting scheme is efficient

for large-data sets since the computation of the 'useful' pairs is based on the package RANN that provides fast nearest neighbour search.

In the second case, binary weights are set to 1 and 0 otherwise depending if the pairs have distance lower than (maxdist). This weighting scheme is less inefficient for large data. The same arguments of maxdist are valid for maxtime but here the weighted composite-likelihood regards the case of spatial-temporal field.

The varest=TRUE parameter specifies if the standard error estimation of the estimated parameters must be computed. For Gaussian RFs and standard likelihood estimation, standard errors are computed as square root of the diagonal elements of the Fisher Information matrix (asymptotic covariance matrix of the estimates under increasing domain). For Gaussian and non Gaussian RFs and composite likelihood estimation, standard errors estimate are computed as square root of the diagonal elements of the Godambe Information matrix. (asymptotic covariance matrix of the estimates under increasing domain (see Bevilacqua et. al. (2012) , Bevilacqua and Gaetan (2013)).

For standard error estimation of weighted composite likelihood estimation the option sensitivity=TRUE must be used. Then the resulting object must be updated using the function GeoVarestbootstrap. This allows to perform standard error estimation (it could be computationally intensive).

The option varest=TRUE is deprecated for composite likelihood estimation and the comments below should not be considered. The varest=TRUE option allows std error estimation through a sub-sampling procedure. In the sub-sampling procedure, winconst and winstp parameters represent respectively a positive constant used to determine the sub-window size and the step with which the sub-window moves. In the spatial case (subset of R^2), the domain is seen as a rectangle $B \times H$, therefore the size of the sub-window side b is given by $b = winconst \times \sqrt{B}$ (similar is of H). For a complete description see Lee and Lahiri (2002). By default winconst is set $B/(4 \times \sqrt{B})$. The winstp parameter is used to determine the sub-window step. The latter is given by the proportion of the sub-window size, so that when winstp=1 there is not overlapping between contiguous sub-windows. In the spatial case by default winstp=0.5. The sub-window is moved by successive steps in order to cover the entire spatial domain. Observations, that fall in disjoint or overlapping windows are considered independent samples.

In the spatio-temporal case winconst_t represents the length of the temporal sub-window. By default the size of the sub-window is computed following the rule established in Li et al. (2007). By default winstp is the time step.

Value

Returns an object of class GeoFit. An object of class GeoFit is a list containing at most the following components:

| | |
|-------------|--|
| bivariate | Logical:TRUE if the Gaussian RF is bivariate, otherwise FALSE; |
| clic | The composite information criterion, if the full likelihood is considered then it coincides with the Akaike information criterion; |
| coordx | A d -dimensional vector of spatial coordinates; |
| coordy | A d -dimensional vector of spatial coordinates; |
| coordt | A t -dimensional vector of temporal coordinates; |
| coordx_dyn | A list of dynamical (in time) spatial coordinates; |
| convergence | A string that denotes if convergence is reached; |
| copula | The type of copula; |
| corrmodel | The correlation model; |
| data | The vector or matrix or array of data; |

| | |
|------------|--|
| distance | The type of spatial distance; |
| fixed | The vector of fixed parameters; |
| iterations | The number of iteration used by the numerical routine; |
| likelihood | The configuration of the composite likelihood; |
| logComplik | The value of the log composite-likelihood at the maximum; |
| maxdist | The maximum spatial distance used in the weighed composite likelihood. If no spatial distance is specified then it is NULL; |
| maxtime | The maximum temporal distance used in the weighed composite likelihood. If no spatial distance is specified then it is NULL; |
| message | Extra message passed from the numerical routines; |
| model | The density associated to the likelihood objects; |
| missp | True if a misspecified Gaussian model is ued in the composite likelihod; |
| n | The number of trials in a binominal RF;the number of successes in a negative Binomial RFs; |
| ns | The number of (different) location sites in the bivariate case; |
| nozero | In the case of tapered likelihood the percentage of non zero values in the covariance matrix. Otherwise is NULL. |
| numcoord | The number of spatial coordinates; |
| numtime | The number of the temporal realisations of the RF; |
| param | The vector of parameters' estimates; |
| radius | The radius of the sphere in the case of great circle distance; |
| stderr | The vector of standard errors; |
| sensmat | The sensitivity matrix; |
| varcov | The matrix of the variance-covariance of the estimates; |
| varimat | The variability matrix; |
| vartype | The method used to compute the variance of the estimates; |
| type | The type of the likelihood objects. |
| winconst | The constant used to compute the window size in the spatial sub-sampling; |
| winstp | The step used for moving the window in the spatial sub-sampling; |
| winconst_t | The constant used to compute the window size in the spatio-temporal sub-sampling; |
| winstp_ | The step used for moving the window in the spatio-temporal sub-sampling; |
| X | The matrix of covariates; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

Composite-likelihood:

Varin, C., Reid, N. and Firth, D. (2011). An Overview of Composite Likelihood Methods. *Statistica Sinica*, **21**, 5–42.

Varin, C. and Vidoni, P. (2005) A Note on Composite Likelihood Inference and Model Selection. *Biometrika*, **92**, 519–528.

Weighted Composite-likelihood for non Gaussian RF:

Alegria A., Caro S., Bevilacqua M., Porcu E., Clarke J. (2017) *Estimating covariance functions of multivariate skew-Gaussian random fields on the sphere*. *Spatial Statistics* **22** 388-402

Alegria A., Bevilacqua, M., Porcu, E. (2016) Likelihood-based inference for multivariate space-time wrapped-Gaussian fields. *Journal of Statistical Computation and Simulation*. **86(13)**, 2583–2597.

Bevilacqua M., Caamano C., Gaetan C. (2020) On modeling positive continuous data with spatio-temporal dependence. *Environmetrics* **31(7)**

Bevilacqua M., Caamaño C., Arellano Valle R.B., Morales-Oñate V. (2020) Non-Gaussian Geostatistical Modeling using (skew) t Processes. *Scandinavian Journal of Statistics*.

Weighted Composite-likelihood for Gaussian RFs:

Bevilacqua, M. Gaetan, C., Mateu, J. and Porcu, E. (2012) Estimating space and space-time covariance functions for large data sets: a weighted composite likelihood approach. *Journal of the American Statistical Association, Theory & Methods*, **107**, 268–280.

Bevilacqua, M., Gaetan, C. (2015) Comparing composite likelihood methods based on pairs for spatial Gaussian random fields. *Statistics and Computing*, **25(5)**, 877-892.

Sub-sampling estimation:

Carlstein, E. (1986) The Use of Subseries Values for Estimating the Variance. *The Annals of Statistics*, **14**, 1171–1179.

Heagerty, P. J. and Lumley T. (2000) Window Subsampling of Estimating Functions with Application to Regression Models. *Journal of the American Statistical Association, Theory & Methods*, **95**, 197–211.

Lee, Y. D. and Lahiri S. N. (2002) Variogram Fitting by Spatial Subsampling. *Journal of the Royal Statistical Society. Series B*, **64**, 837–854.

Lee, Y. D. and Lahiri S. N. (2002) Variogram Fitting by Spatial Subsampling.

Modelling Point Referenced Spatial Count Data: A Poisson Process Approach (2021) Morales-Navarrete D. and Bevilacqua M., Caamaño-Carrillo C., Castro L. M. arXiv:2105.03734

Examples

```
library(GeoModels)
library(fields)

#####
##### Examples of spatial Gaussian RFs #####
#####

#####
###
### Example 1, 2 : Estimation of a spatial Gaussian RF with
### Matern correlation using pairwise likelihood and
### maximum likelihood with BGGs and nlminb optimization
```

```

#####

# Define the spatial-coordinates of the points:
set.seed(3)
N=400 # number of location sites
x <- runif(N, 0, 1)
set.seed(6)
y <- runif(N, 0, 1)
coords <- cbind(x,y)

# Define spatial matrix covariates
X=cbind(rep(1,N),runif(N))

# Set the covariance model's parameters:
corrmodel <- "Matern"
mean <- 0.2
mean1 <- -0.5
sill <- 1
nugget <- 0
scale <- 0.2/3
smooth=0.5
param<-list(mean=mean,mean1=mean1,sill=sill,nugget=nugget,scale=scale,smooth=smooth)

# Simulation of the spatial Gaussian RF:
data <- GeoSim(coordx=coords,corrmodel=corrmodel, param=param,X=X)$data

fixed<-list(nugget=nugget,smooth=smooth)
start<-list(mean=mean,mean1=mean1,scale=scale,sill=sill)

#####
###
### Example 1. Maximum pairwise likelihood fitting of
### Gaussian RFs with exponential correlation.
###
#####
fit1 <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel,
               neighb=3,likelihood="Conditional",
               type="Pairwise", start=start,fixed=fixed,X=X)
print(fit1)

#####
###
### Example 2. Standard Maximum likelihood fitting of
### Gaussian RFs with exponential correlation.
###
#####
I=Inf
lower<-list(mean=-I,mean1=-I,scale=0,sill=0)
upper<-list(mean=I,mean1=I,scale=I,sill=I)
fit2 <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel,
               optimizer="nllminb",upper=upper,lower=lower,
               likelihood="Full",type="Standard",
               start=start,fixed=fixed,X=X)
print(fit2)

```



```
#####
##### Examples of spatial non-Gaussian RFs #####
#####

#####
###
### Example 3. Maximum pairwise likelihood fitting of spatial
### Gamma and Weibull RFs with Generalized Wendland correlation
### using Nelder-Mead
#####
set.seed(524)
# Define the spatial-coordinates of the points:
N=500
x <- runif(N, 0, 1)
y <- runif(N, 0, 1)
coords <- cbind(x,y)
X=cbind(rep(1,N),runif(N))
mean=1; mean1=2 # regression parameters
nugget=0
shape=2
scale=0.2
smooth=0

model="Weibull"
corrmodel="GenWend"
param=list(mean=mean,mean1=mean1,sill=1-nugget,scale=scale,
           shape=shape,nugget=nugget,power2=4,smooth=smooth)
# Simulation of a non stationary weibull RF:
data <- GeoSim(coordx=coords, corrmodel=corrmodel,model=model,X=X,
              param=param)$data

fixed<-list(nugget=nugget,power2=4,sill=1-nugget,smooth=smooth)
start<-list(mean=mean,mean1=mean1,scale=scale,shape=shape)

# Maximum pairwise composite-likelihood fitting of the RF:
fit <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
             neighb=3,likelihood="Marginal",type="Pairwise",X=X,
             optimizer="Nelder-Mead",
             start=start,fixed=fixed)

print(fit$param)

model="Gamma"
start<-list(mean=mean,mean1=mean1,scale=scale)
fixed<-list(nugget=nugget,power2=4,sill=1-nugget,shape=6)
# Maximum pairwise composite-likelihood fitting of the RF:
fit <- GeoFit(data=data,coordx=coords,corrmodel="Wend0", model=model,
             neighb=3,likelihood="Marginal",type="Pairwise",X=X,
             start=start,fixed=fixed)

print(fit$param)

#####
###
```

```

### Example 4. Maximum pairwise likelihood fitting of
### StudentT spatial RFs with Wendland correlation
###
#####

set.seed(15274)
# Define the spatial-coordinates of the points:
N=300
x <- runif(N, 0, 1)
y <- runif(N, 0, 1)
coords <- cbind(x,y)
X=cbind(rep(1,N),runif(N))
mean=1; mean1=2 # regression parameters
nugget=0
sill=0.5
scale=0.2
df=4 ## degrees of freedom
model="StudentT"
corrmodel="Wend0"

# Simulation of a studentT RF:
param=list(mean=mean,mean1=mean1,sill=sill,scale=scale,df=1/df,nugget=nugget,power2=4)
data <- GeoSim(coordx=coords, corrmodel=corrmodel,model=model,X=X,
               param=param)$data
## estimation assuming df unknown
fixed<-list(nugget=nugget,power2=4)
start<-list(mean=mean,mean1=mean1,scale=scale,sill=sill,df=1/df)

I=Inf
lower<-list(mean=-I,mean1=-I,scale=0,sill=0,df=0)
upper<-list(mean=I,mean1=I,scale=I,sill=I,df=0.5)

# Maximum pairwise composite-likelihood fitting of the RF:

fit1 <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
               neighb=3,likelihood="Marginal",type="Pairwise",X=X,
               lower=lower,upper=upper,optimizer="nlminb",start=start,fixed=fixed)
print(fit1$param)

## df must be rounded and fixed
df=round(1/(as.numeric(fit1$param['df'])))
fixed<-list(nugget=nugget,power2=4,df=1/df)
start<-list(mean=mean,mean1=mean1,scale=scale,sill=sill)

lower<-list(mean=-I,mean1=-I,scale=0,sill=0)
upper<-list(mean=I,mean1=I,scale=I,sill=I)

# Maximum pairwise composite-likelihood fitting of the RF:
fit <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
               neighb=3,likelihood="Marginal",type="Pairwise",X=X,
               lower=lower,upper=upper, optimizer="nlminb" , start=start,fixed=fixed)
print(fit$param)

```

```
#####
###
### Example 5. Maximum pairwise likelihood fitting of
### SinhAsinh-Gaussian spatial RFs with Wendland correlation
###
#####
set.seed(261)
model="SinhAsinh"
# Define the spatial-coordinates of the points:
x <- runif(500, 0, 1)
y <- runif(500, 0, 1)
coords <- cbind(x,y)

corrmodel="Wend0"
mean=0;nugget=0
sill=1
skew=-0.5
tail=1.5
power2=4
c_supp=0.2

# model parameters
param=list(power2=power2,skew=skew,tail=tail,
           mean=mean,sill=sill,scale=c_supp,nugget=nugget)
data <- GeoSim(coordx=coords, corrmodel=corrmodel,model=model, param=param)$data

plot(density(data))
fixed=list(power2=power2,nugget=nugget)
start=list(scale=c_supp,skew=skew,tail=tail,mean=mean,sill=sill)
# Maximum pairwise likelihood:
fit1 <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
               neighb=3,likelihood="Marginal",type="Pairwise",
               start=start,fixed=fixed)

print(fit1$param)
# Maximum likelihood:
fit2 <- GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
               likelihood="Full",type="Standard",
               start=start,fixed=fixed)

print(fit2$param)

#####
###
### Example 6. Maximum pairwise likelihood fitting of
### Binomial and negative Binomial RFs
### with exponential correlation
###
#####

set.seed(422)
N=350
x <- runif(N, 0, 1)
y <- runif(N, 0, 1)
coords <- cbind(x,y)
mean=0.1; mean1=0.8; mean2=-0.5 # regression parameters
```

```

X=cbind(rep(1,N),runif(N),runif(N)) # marix covariates
corrmodel <- "Wend0"
param=list(mean=mean,mean1=mean1,mean2=mean2,sill=1,nugget=0,scale=0.2,power2=4)
# Simulation of the spatial Binomial-Gaussian RF:
data <- GeoSim(coordx=coords, corrmodel=corrmodel, model="Binomial", n=10,X=X,
               param=param)$data

## estimating the marginal parameters using independence c1
fixed <- list(nugget=nugget,power2=4,sill=1,scale=0.2)
start <- list(mean=mean,mean1=mean1,mean2=mean2)
# Maximum pairwise likelihood:
fit0 <- GeoFit(data=data, coordx=coords, corrmodel=corrmodel,n=10, X=X, start=start,
               type="Independence",neighb=3,model="Binomial", fixed=fixed)

print(fit0)

## using the estimates as starting values
fixed <- list(nugget=nugget,power2=4,sill=1)
start <- as.list(fit0$param)
start$scale=0.2
# Maximum pairwise likelihood:
fit1 <- GeoFit(data=data, coordx=coords, corrmodel=corrmodel,n=10, X=X,
               likelihood="Conditional",type="Pairwise", neighb=3
               ,model="Binomial", start=start, fixed=fixed, optimizer="BFGS")

print(fit1)

set.seed(220)
# Simulation of the spatial Negative Binomial-Gaussian RF:
data <- GeoSim(coordx=coords, corrmodel=corrmodel, model="BinomialNeg", n=5,X=X,
               param=param)$data
fixed <- list(nugget=nugget,power2=4,sill=1,scale=0.2)
start <- list(mean=mean,mean1=mean1,mean2=mean2)
## estimating the marginal parameters using independence c1
fit0 <- GeoFit(data=data, coordx=coords, corrmodel=corrmodel,n=10, X=X,
               likelihood="Marginal",type="Independence",
               neighb=3,model="BinomialNeg", start=start, fixed=fixed)

print(fit0)

## using the estimates as starting values
fixed <- list(nugget=nugget,power2=4,sill=1)
start <- as.list(fit0$param)
start$scale=0.2

# Maximum pairwise likelihood:
fit2 <- GeoFit(data=data, coordx=coords, corrmodel=corrmodel, n=5,X=X, start=start,
               likelihood="Conditional",type="Pairwise",
               neighb=3, model="BinomialNeg", fixed=fixed, optimizer="BFGS")

print(fit2)

```

```
#####
```

```
##### Examples of spatio-temporal RFs #####
#####

set.seed(52)
# Define the temporal sequence:
time <- seq(1, 10, 1)

# Define the spatial-coordinates of the points:
x <- runif(20, 0, 1)
set.seed(42)
y <- runif(20, 0, 1)
coords=cbind(x,y)

# Set the covariance model's parameters:
corrmodel="Exp_Exp"
scale_s=0.2/3
scale_t=1
sill=1
nugget=0
mean=0

param<-list(mean=0,scale_s=scale_s,scale_t=scale_t,
            sill=sill,nugget=nugget)

# Simulation of the spatial-temporal Gaussian RF:
data <- GeoSim(coordx=coords,coordt=time,corrmodel=corrmodel,
              param=param)$data

#####
###
### Example 7. Maximum pairwise likelihood fitting of a
### space time Gaussian RF with double-exponential correlation
###
#####
# Fixed parameters
fixed<-list(nugget=nugget)
# Starting value for the estimated parameters
start<-list(mean=mean,scale_s=scale_s,scale_t=scale_t,sill=sill)

# Maximum composite-likelihood fitting of the RF:
fit <- GeoFit(data=data,coordx=coords,coordt=time,
              corrmodel="Exp_Exp",maxtime=1,neighb=3,
              likelihood="Marginal",type="Pairwise",
              start=start,fixed=fixed)

print(fit)

#####
###
### Example 8. Maximum standard likelihood fitting of a
### space time Gaussian RF observed on dynamical spatial coordinates
### with double-exponential correlation using BFGS
###
#####

maxN=50
coordx_dyn=list()
set.seed(31)
```

```

for(k in 1:length(time))
{
  NN=sample(1:maxN,size=1)
  x <- runif(NN, 0, 1)
  y <- runif(NN, 0, 1)
  coordx_dyn[[k]]=cbind(x,y)
}

data <- GeoSim(coordx_dyn=coordx_dyn, coordt=time, corrmodel="Exp_Exp",
               param=param)$data
I=Inf
lower<-list(mean=-I,scale_s=0,scale_t=0,sill=0)
upper<-list(mean=-I,scale_s=I,scale_t=I,sill=I)
fit <- GeoFit(data=data,coordx_dyn=coordx_dyn,coordt=time,
              corrmodel="Exp_Exp",likelihood="Full",type="Standard",
              lower=lower,upper=upper,
              start=start,fixed=fixed)
print(fit)

```

```

#####
##### Examples of spatial bivariate RFs #####
#####

```

```

#####
###
### Example 9. Maximum, and pairwise likelihood fitting of a
### bivariate Gaussian RF with separable Bivariate matern
### (cross) correlation model using BFGS and a parallel
### implementation of L-BFGS-B
#####

```

```

# Define the spatial-coordinates of the points:
set.seed(5)
x <- runif(250, 0, 1)
y <- runif(250, 0, 1)
coords=cbind(x,y)
# parameters
param=list(mean_1=0,mean_2=0,scale=0.1,smooth=0.5,sill_1=1,sill_2=1,
           nugget_1=0,nugget_2=0,pcol=0.2)
# Simulation of a spatial Gaussian RF:
data <- GeoSim(coordx=coords, corrmodel="Bi_Matern_sep",
               param=param)$data

# selecting fixed and estimated parameters
fixed=list(nugget_1=0,nugget_2=0,smooth=0.5)
start=list(mean_1=0,mean_2=0,sill_1=var(data[1,]),sill_2=var(data[2,]),
           scale=0.1,pcol=cor(data[1,],data[2,]))

```

```

# Maximum pairwise likelihood

```

```

fitcl<- GeoFit(data=data, coordx=coords, corrmodel="Bi_Matern_sep",
               likelihood="Marginal",type="Pairwise",

```

```

optimizer="BFGS" , start=start,fixed=fixed,
neighb=c(4,4,4))

print(fitcl)

```

GeoFit2

Max-Likelihood-Based Fitting of Gaussian and non Gaussian RFs.

Description

Maximum weighted composite-likelihood fitting for Gaussian and some Non-Gaussian univariate spatial, spatio-temporal and bivariate spatial RFs. A first preliminary estimation is performed using independence composite-likelihood for the marginal parameters of the model. The estimates are then used as starting values in the second final estimation step. The function allows to fix any of the parameters and setting upper/lower bound in the optimization.

Usage

```

GeoFit2(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, copula=NULL, corrmmodel, distance="E",
        local=c(1,1), lower=NULL, maxdist=Inf, neighb=NULL,
        maxtime=Inf, memdist=TRUE, method="cholesky", model='Gaussian', n=1, onlyvar=FALSE ,
        optimizer='Nelder-Mead', parallel=FALSE,
        radius=6371, sensitivity=FALSE, sparse=FALSE, start=NULL, taper=NULL, tapsep=NULL,
        type='Pairwise', upper=NULL, varest=FALSE, vartype='SubSamp', weighted=FALSE, winconst=NULL, w
        winconst_t=NULL, winstp_t=NULL, X=NULL, nosym=FALSE)

```

Arguments

| | |
|------------|---|
| data | A d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid). For the description see the Section Details . |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) assigning 2-dimensions of spatial coordinates or a numeric d -dimensional vector assigning 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector assigning 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| corrmmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |

| | |
|-------------|---|
| fixed | An optional named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated. |
| GPU | Numeric; if NULL (the default) no OpenCL computation is performed. The user can choose the device to be used. Use DeviceInfo() function to see available devices, only double precision devices are allowed |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| likelihood | String; the configuration of the composite likelihood. Marginal is the default, see the Section Details . |
| local | Numeric; number of local work-items of the OpenCL setup |
| lower | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| maxdist | Numeric; an optional positive value indicating the maximum spatial distance considered in the composite or tapered likelihood computation. See the Section Details for more information. |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood in the composite likelihood computation. See the Section Details for more information. |
| maxtime | Numeric; an optional positive value indicating the maximum temporal separation considered in the composite or tapered likelihood computation (see Details). |
| memdist | Logical; if TRUE then all the distances useful in the composite likelihood estimation are computed before the optimization. FALSE is deprecated. |
| method | String; the type of matrix decomposition used in the simulation. Default is cholesky. The other possible choices is svd. |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. Gaussian is the default, see the Section Details . |
| n | Numeric; number of trials in a binomial RF; number of successes in a negative binomial RF |
| onlyvar | Logical; if TRUE (and varest is TRUE) only the variance covariance matrix is computed without optimizing. FALSE is the default. |
| optimizer | String; the optimization algorithm (see optim for details). Nelder-Mead is the default. Other possible choices are ucminf,nlm, BFGS L-BFGS-B and nlminb. In these last two cases upper and lower bounds can be passed by the user. In the case of one-dimensional optimization, the function optimize is used. Two option for global searching optimization using mcGlobaloptim package are possible with multinlminb and multiNelder-Mead options. |
| parallel | Logical; if TRUE optimization is performed using optimParallel using the maximum number of cores, when optimizer is L-BFGS-B.FALSE is the default. |
| radius | Numeric; the radius of the sphere in the case of lon-lat coordinates. The default is 6371, the radius of the earth. |
| sensitivity | Logical; if TRUE then the sensitivity matrix is computed |
| sparse | Logical; if TRUE then maximum likelihood is computed using sparse matrices algorithms (spam packake).It should be used with compactly supported covariance models.FALSE is the default. |

| | |
|------------|--|
| start | An optional named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. NULL is the default (see Details). |
| taper | String; the name of the type of covariance matrix. It can be Standard (the default value) or Tapering for tapered covariance matrix. |
| tapsep | Numeric; an optional value indicating the separable parameter in the space time adaptive taper (see Details). |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods (see Details). |
| upper | An optional named list giving the values for the upper bound of the space parameter when the optimizer is or L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| varest | Logical; if TRUE the estimates' variances and standard errors are returned. For composite likelihood estimation it is deprecated. Use sensitivity TRUE and update the object using the function GeoVarestbootstrap FALSE is the default. |
| vartype | String; (SubSamp the default) the type of method used for computing the estimates' variances, see the Section Details . |
| weighted | Logical; if TRUE the likelihood objects are weighted, see the Section Details . If FALSE (the default) the composite likelihood is not weighted. |
| winconst | Numeric; a bivariate positive vector for computing the spatial sub-window in the sub-sampling procedure. See Details for more information. |
| winstp | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the spatial sub-sampling procedure. The case 1 correspond to no overlapping. See Details for more information. |
| winconst_t | Numeric; a positive value for computing the temporal sub-window in the sub-sampling procedure. See Details for more information. |
| winstp_t | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the temporal sub-sampling procedure. The case 1 correspond to no overlapping. See Details for more information. |
| X | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification. |
| nosym | Logical; if TRUE two symmetric weights are not considered |

Details

The function GeoFit2 is similar to the function GeoFit. However GeoFit2 performs a preliminary estimation using maximum independence composite likelihood of the marginal parameters of the model and then use the obtained estimates as starting value in the global weighted composite likelihood estimation (that includes marginal and dependence parameters). This allows to obtain "good" starting values in the optimization algorithm for the marginal parameters.

Value

Returns an object of class GeoFit. An object of class GeoFit is a list containing at most the following components:

| | |
|-----------|--|
| bivariate | Logical: TRUE if the Gaussian RF is bivariate, otherwise FALSE; |
| clic | The composite information criterion, if the full likelihood is considered then it coincides with the Akaike information criterion; |

| | |
|--------------------------|--|
| <code>coordx</code> | A d -dimensional vector of spatial coordinates; |
| <code>coordy</code> | A d -dimensional vector of spatial coordinates; |
| <code>coordt</code> | A t -dimensional vector of temporal coordinates; |
| <code>coordx_dyn</code> | A list of dynamical (in time) spatial coordinates; |
| <code>convergence</code> | A string that denotes if convergence is reached; |
| <code>copula</code> | The type of copula; |
| <code>corrmodel</code> | The correlation model; |
| <code>data</code> | The vector or matrix or array of data; |
| <code>distance</code> | The type of spatial distance; |
| <code>fixed</code> | The vector of fixed parameters; |
| <code>iterations</code> | The number of iteration used by the numerical routine; |
| <code>likelihood</code> | The configuration of the composite likelihood; |
| <code>logComplik</code> | The value of the log composite-likelihood at the maximum; |
| <code>maxdist</code> | The maximum spatial distance used in the weighed composite likelihood. If no spatial distance is specified then it is NULL; |
| <code>maxtime</code> | The maximum temporal distance used in the weighed composite likelihood. If no spatial distance is specified then it is NULL; |
| <code>message</code> | Extra message passed from the numerical routines; |
| <code>model</code> | The density associated to the likelihood objects; |
| <code>missp</code> | True if a misspecified Gaussian model is ued in the composite likelihhod; |
| <code>n</code> | The number of trials in a binominal RF;the number of successes in a negative Binomial RFs; |
| <code>ns</code> | The number of (different) location sites in the bivariate case; |
| <code>nozero</code> | In the case of tapered likelihood the percentage of non zero values in the covariance matrix. Otherwise is NULL. |
| <code>numcoord</code> | The number of spatial coordinates; |
| <code>numtime</code> | The number of the temporal realisations of the RF; |
| <code>param</code> | The vector of parameters' estimates; |
| <code>radius</code> | The radius of the sphere in the case of great circle distance; |
| <code>stderr</code> | The vector of standard errors; |
| <code>sensmat</code> | The sensitivity matrix; |
| <code>varcov</code> | The matrix of the variance-covariance of the estimates; |
| <code>varimat</code> | The variability matrix; |
| <code>vartype</code> | The method used to compute the variance of the estimates; |
| <code>type</code> | The type of the likelihood objects. |
| <code>winconst</code> | The constant used to compute the window size in the spatial sub-sampling; |
| <code>winstp</code> | The step used for moving the window in the spatial sub-sampling; |
| <code>winconst_t</code> | The constant used to compute the window size in the spatio-temporal sub-sampling; |
| <code>winstp_</code> | The step used for moving the window in the spatio-temporal sub-sampling; |
| <code>X</code> | The matrix of covariates; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

Maximum Restricted Likelihood Estimator:

Harville, D. A. (1977) Maximum Likelihood Approaches to Variance Component Estimation and to Related Problems. *Journal of the American Statistical Association*, **72**, 320–338.

Tapered likelihood:

Kaufman, C. G., Schervish, M. J. and Nychka, D. W. (2008) Covariance Tapering for Likelihood-Based Estimation in Large Spatial Dataset. *Journal of the American Statistical Association*, **103**, 1545–1555.

Composite-likelihood:

Varin, C., Reid, N. and Firth, D. (2011). An Overview of Composite Likelihood Methods. *Statistica Sinica*, **21**, 5–42.

Varin, C. and Vidoni, P. (2005) A Note on Composite Likelihood Inference and Model Selection. *Biometrika*, **92**, 519–528.

Weighted Composite-likelihood for non Gaussian RF:

Alegria A., Caro S., Bevilacqua M., Porcu E., Clarke J. (2017) *Estimating covariance functions of multivariate skew-Gaussian random fields on the sphere*. *Spatial Statistics* **22** 388-402

Alegria A., Bevilacqua, M., Porcu, E. (2016) Likelihood-based inference for multivariate space-time wrapped-Gaussian fields. *Journal of Statistical Computation and Simulation*. **86(13)**, 2583–2597.

Bevilacqua M., Caamano C., Gaetan C. (2020) On modeling positive continuous data with spatio-temporal dependence. *Environmetrics* **31(7)**

Bevilacqua M., Caamaño C., Arellano Valle R.B., Morales-Oñate V. (2020) Non-Gaussian Geostatistical Modeling using (skew) t Processes. *Scandinavian Journal of Statistics*.

Weighted Composite-likelihood for Gaussian RFs:

Bevilacqua, M. Gaetan, C., Mateu, J. and Porcu, E. (2012) Estimating space and space-time covariance functions for large data sets: a weighted composite likelihood approach. *Journal of the American Statistical Association, Theory & Methods*, **107**, 268–280.

Bevilacqua, M., Gaetan, C. (2015) Comparing composite likelihood methods based on pairs for spatial Gaussian random fields. *Statistics and Computing*, **25(5)**, 877-892.

Sub-sampling estimation:

Carlstein, E. (1986) The Use of Subseries Values for Estimating the Variance. *The Annals of Statistics*, **14**, 1171–1179.

Heagerty, P. J. and Lumley T. (2000) Window Subsampling of Estimating Functions with Application to Regression Models. *Journal of the American Statistical Association, Theory & Methods*, **95**, 197–211.

Lee, Y. D. and Lahiri S. N. (2002) Variogram Fitting by Spatial Subsampling. *Journal of the Royal Statistical Society. Series B*, **64**, 837–854.

Examples

```

library(GeoModels)
library(fields)

#####
##### Examples of spatial Gaussian RFs #####
#####

#####
###
### Example 1 : Estimation of a spatial Gaussian RF with
### Matern correlation using conditional pairwise likelihood and
### maximum likelihood with Nelder-Mead and nlminb optimization
###
#####

# Define the spatial-coordinates of the points:
set.seed(3)
N=400 # number of location sites
x <- runif(N, 0, 1)
set.seed(6)
y <- runif(N, 0, 1)
coords <- cbind(x,y)

# Define spatial matrix covariates
X=cbind(rep(1,N),runif(N))

# Set the covariance model's parameters:
corrmodel <- "Matern"
mean <- 0.2
mean1 <- -0.5
sill <- 1
nugget <- 0
scale <- 0.2/3
smooth=0.5
param<-list(mean=mean,mean1=mean1,sill=sill,nugget=nugget,scale=scale,smooth=smooth)

# Simulation of the spatial Gaussian RF:
data <- GeoSim(coordx=coords,corrmodel=corrmodel, param=param,X=X)$data

fixed<-list(nugget=nugget,smooth=smooth)
start<-list(mean=mean,mean1=mean1,scale=scale,sill=sill)

#####
###
### Maximum pairwise likelihood fitting of
### Gaussian RFs with exponential correlation.
###
#####
fit1 <- GeoFit2(data=data,coordx=coords,corrmodel=corrmodel,
               optimizer="Nelder-Mead",neigh=3,likelihood="Conditional",
               type="Pairwise", start=start,fixed=fixed,X=X)

print(fit1)

#####
###

```

```

### Standard Maximum likelihood fitting of
### Gaussian RFs with exponential correlation.
###
#####
I=Inf
lower<-list(mean=-I,mean1=-I,scale=0,sill=0)
upper<-list(mean=I,mean1=I,scale=I,sill=I)
fit2 <- GeoFit2(data=data,coordx=coords,corrmodel=corrmodel,
               optimizer="nllminb",upper=upper,lower=lower,
               likelihood="Full",type="Standard",
               start=start,fixed=fixed,X=X)

print(fit2)

#####
##### Examples of spatial non-Gaussian RFs #####
#####

#####
###
### Example 3. Maximum pairwise likelihood fitting of spatial
### Weibull RF with Generalized Wendland correlation
### using Nelder-Mead
#####
set.seed(524)
# Define the spatial-coordinates of the points:
N=500
x <- runif(N, 0, 1)
y <- runif(N, 0, 1)
coords <- cbind(x,y)
X=cbind(rep(1,N),runif(N))
mean=1; mean1=2 # regression parameters
nugget=0
shape=2
scale=0.2
smooth=0

model="Weibull"
corrmodel="GenWend"
param=list(mean=mean,mean1=mean1,sill=1,scale=scale,
           shape=shape,nugget=nugget,power2=4,smooth=smooth)
# Simulation of a non stationary weibull RF:
data <- GeoSim(coordx=coords, corrmodel=corrmodel,model=model,X=X,
               param=param)$data

fixed<-list(nugget=nugget,power2=4,sill=1,smooth=smooth)
start<-list(mean=mean,mean1=mean1,scale=scale,shape=shape)

# Maximum pairwise composite-likelihood fitting of the RF:
fit <- GeoFit2(data=data,coordx=coords,corrmodel=corrmodel, model=model,
               neighb=3,likelihood="Marginal",type="Pairwise",X=X,
               start=start,fixed=fixed)

print(fit$param)

#####

```

```

###
### Example 4. Maximum pairwise likelihood fitting of
### SinhAsinh-Gaussian spatial RFs with Wendland correlation
###
#####
set.seed(261)
model="SinhAsinh"
# Define the spatial-coordinates of the points:
x <- runif(500, 0, 1)
y <- runif(500, 0, 1)
coords <- cbind(x,y)

corrmodel="Wend0"
mean=0;nugget=0
sill=1
skew=-0.5
tail=1.5
power2=4
c_supp=0.2

# model parameters
param=list(power2=power2,skew=skew,tail=tail,
           mean=mean,sill=sill,scale=c_supp,nugget=nugget)
data <- GeoSim(coordx=coords, corrmodel=corrmodel,model=model, param=param)$data

plot(density(data))
fixed=list(power2=power2,nugget=nugget)
start=list(scale=c_supp,skew=skew,tail=tail,mean=mean,sill=sill)
# Maximum pairwise likelihood:
fit1 <- GeoFit2(data=data,coordx=coords,corrmodel=corrmodel, model=model,
               neighb=3,likelihood="Marginal",type="Pairwise",
               start=start,fixed=fixed)

```

GeoKrig

Spatial (bivariate) and spatio temporal optimal linear prediction for Gaussian and non Gaussian RFs.

Description

For a given set of spatial location sites and temporal instants, the function computes optimal linear prediction and associated mean square error for the Gaussian and non Gaussian case.

Usage

```

GeoKrig(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, corrmodel,distance="Eucl",
        grid=FALSE, loc, maxdist=NULL, maxtime=NULL, method="cholesky",
        model="Gaussian", n=1,nloc=NULL,mse=FALSE, lin_opt=TRUE,
        param, radius=6371, sparse=FALSE,taper=NULL,tapsep=NULL,
        time=NULL, type="Standard",type_mse=NULL,
        type_krig="Simple",weighed=TRUE,which=1,copula=NULL, X=NULL,Xloc=NULL)

```

Arguments

| | |
|------------|--|
| data | A d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid) giving the data used for prediction. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates used for prediction. $qndd$ -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius <code>radius</code> are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates used for prediction; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector or <code>grid=TRUE</code> otherwise it will be ignored. Optional argument, the default is NULL then <code>coordx</code> is expected to be numeric a $(d \times 2)$ -matrix. |
| coor dt | A numeric vector giving 1-dimension of temporal coordinates used for prediction; the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is <code>Eucl</code> , the euclidean distance. See the Section Details of GeoFit . |
| grid | Logical; if FALSE (the default) the data used for prediction are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| lin_opt | Logical; If TRUE (default) then optimal (pairwise) linear kriging is computed. Otherwise optimal (pairwise) kriging is computed in the mean square sense. |
| loc | A numeric $(n \times 2)$ -matrix (where n is the number of spatial sites) giving 2-dimensions of spatial coordinates to be predicted. |
| maxdist | Numeric; an optional positive value indicating the maximum spatial compact support in the case of covariance tapering kriging. |
| maxtime | Numeric; an optional positive value indicating the maximum temporal compact support in the case of covasiance tapering kriging. |
| method | String; the type of matrix decomposition used in the simulation. Default is <code>cholesky</code> . The other possible choices is <code>svd</code> . |
| n | Numeric; the number of trials in a binomial random fields. Default is 1. |
| nloc | Numeric; the number of trials of the locations sites to be predicted in a binomial random fields type II. Default is 1. |
| mse | Logical; if TRUE (the default) MSE of the kriging predictor is computed |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. Gaussian is the default, see the Section Details . |
| param | A list of parameter values required for the correlation model. See the Section Details . |
| radius | Numeric; the radius of the sphere if coordinates are passed in lon/lat format; |
| sparse | Logical; if TRUE kriging is computed with sparse matrices algorithms using <code>spam</code> package. Default is FALSE. It should be used with compactly supported covariances. |

| | |
|-----------|---|
| taper | String; the name of the taper correlation function, see the Section Details . |
| tapsep | Numeric; an optional value indicating the separable parameter in the space time quasi taper (see Details). |
| time | A numeric ($m \times 1$) vector (where m is the number of temporal instants) giving the temporal instants to be predicted; the default is NULL then only spatial prediction is performed. |
| type | String; if Standard then standard kriging is performed; if Tapering then kriging with covariance tapering is performed; if Pairwise then pairwise kriging is performed |
| type_mse | String; if Theoretical then theoretical MSE pairwise kriging is computed. If SubSamp then an estimation based on subsampling is computed. |
| type_krig | String; the type of kriging. If Simple (the default) then simple kriging is performed. (See the Section Details). |
| weighthed | Logical; if TRUE then decreasing weights coming from a compactly supported correlation function with compact support maxdist (maxtime) are used in the pairwise kriging. |
| which | Numeric; In the case of bivariate (tapered) cokriging it indicates which variable to predict. It can be 1 or 2 |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| X | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification. |
| Xloc | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification associated to predicted locations. |

Details

Best linear unbiased predictor and associated mean square error is computed for Gaussian and some non Gaussian cases. Specifically, for a spatial or spatio-temporal or spatial bivariate dataset, given a set of spatial locations and temporal instants and a correlation model `corrmodel` with some fixed parameters and given the type of RF (model) the function computes simple kriging, for the specified spatial locations `loc` and temporal instants `time`, providing also the respective mean square error. For the choice of the spatial or spatio temporal correlation model see details in [GeoCovmatrix](#) function. The list `param` specifies mean and covariance parameters, see [CorrParam](#) and [GeoCovmatrix](#) for details. The `type_krig` parameter indicates the type of kriging. In the case of simple kriging, the known mean can be specified by the parameter `mean` in the list `param` (See examples). In the Gaussian case, it is possible to perform kriging based on covariance tapering for simple kriging (Furrer et. al, 2008). In this case, space or space-time tapered function and spatial or spatio-temporal compact support must be specified. For the choice of a space or space-time tapered function see [GeoCovmatrix](#). When performing kriging with covariance tapering, sparse matrix algorithms are exploited using the package `spam`.

Value

Returns an object of class `Kg`. An object of class `Kg` is a list containing at most the following components:

| | |
|-----------|--|
| bivariate | TRUE if spatial bivariate cokriging is performed, otherwise FALSE; |
| coordx | A d -dimensional vector of spatial coordinates used for prediction; |
| coorxy | A d -dimensional vector of spatial coordinates used for prediction; |
| coordt | A t -dimensional vector of temporal coordinates used for prediction; |

| | |
|-----------|--|
| corrmodel | String: the correlation model; |
| covmatrix | The covariance matrix if type is Standard. An object of class spam if type is Tapering |
| data | The vector or matrix or array of data used for prediction |
| distance | String: the type of spatial distance; |
| grid | TRUE if the spatial data used for prediction are observed in a regular grid, otherwise FALSE; |
| loc | A $(n \times 2)$ -matrix of spatial locations to be predicted. |
| n | The number of trial for Binomial RFs |
| nozero | In the case of tapered simple kriging the percentage of non zero values in the covariance matrix. Otherwise is NULL. |
| numcoord | Numeric: the number d of spatial coordinates used for prediction; |
| numloc | Numeric: the number n of spatial coordinates to be predicted; |
| numtime | Numeric: the number d of the temporal instants used for prediction; |
| numt | Numeric: the number m of the temporal instants to be predicted; |
| model | The type of RF, see GeoFit . |
| param | Numeric: The covariance parameters; |
| pred | A $(m \times n)$ -matrix of spatio or spatio temporal kriging prediction; |
| radius | Numeric: the radius of the sphere if coordinates are pssed in lon/lat format; |
| spacetime | TRUE if spatio-temporal kriging and FALSE if spatial kriging; |
| tapmod | String: the taper model if type is Tapering. Otherwise is NULL. |
| time | A m -dimensional vector of temporal coordinates to be predicted; |
| type | String: the type of kriging (Standard or Tapering). |
| type_krig | String: the type of kriging. |
| mse | A $(m \times n)$ -matrix of spatio or spatio temporal mean square error kriging prediction; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Spring Verlag, New York.
 Furrer R., Genton, M.G. and Nychka D. (2006). *Covariance Tapering for Interpolation of Large Spatial Datasets*. Journal of Computational and Graphical Statistics, **15-3**, 502–523.

See Also

[GeoCovmatrix](#)

Examples

```

library(GeoModels)
library(fields)
library(hypergeo)

#####
##### Examples of Spatial kriging #####
#####

# Define the spatial-coordinates of the points:
set.seed(79)
x = runif(200, 0, 1)
y = runif(200, 0, 1)
coords=cbind(x,y)
# Set the exponential cov parameters:
corrmodel_1 = "exponential"
mean=0
sill=1
nugget=0
scale=0.3/3
param=list(mean=mean,sill=sill,nugget=nugget,scale=scale)

# Set the wendland parameters (two compatible correlations):
corrmodel_2 = "Wend0"
mean=0
sill=1
nugget=0
power2=3
c_supp=0.3
param_wen=list(mean=mean,sill=sill,nugget=nugget,scale=c_supp,power2=power2)

# Simulation of the spatial Gaussian random field:
data = GeoSim(coordx=coords, corrmodel=corrmodel_1,
              param=param)$data

# locations to predict
xx=seq(0,1,0.025)
loc_to_pred=as.matrix(expand.grid(xx,xx))

#####
###
### Example 1. Spatial simple kriging of n sites of a
### Gaussian random fields with exponential correlation.
###
#####
pr=GeoKrig(loc=loc_to_pred,coordx=coords,corrmodel=corrmodel_1,
          param= param, data=data,mse=TRUE)

#####
###
### Example 3. Spatial simple kriging of n sites of a
### Gaussian random fields using a compatible Wendland model
###
#####
param=list(mean=mean,sill=sill,nugget=nugget,scale=scale,power2=power2)

```

```

pr_wen=GeoKrig(loc=loc_to_pred,coordx=coords,corrmodel=corrmodel_2,data=data,
               param=param_wen,sparse=TRUE,mse=TRUE)

colour = rainbow(100)
par(mfrow=c(2,2))
zlim=c(-2.6,2.6)
# simple kriging map prediction
image.plot(xx, xx, matrix(pr$pred,ncol=length(xx)),col=colour,
             zlim=zlim,xlab="",ylab="",
             main="Simple Kriging with exponential model ")

# simple kriging MSE map prediction variance
image.plot(xx, xx, matrix(pr$mse,ncol=length(xx)),col=colour,
             xlab="",ylab="",main="Std error")

# simple kriging map prediction
image.plot(xx, xx, matrix(pr_wen$pred,ncol=length(xx)),col=colour,
             zlim=zlim,xlab="",ylab="",main="Simple Kriging with Wendland model")

# simple kriging MSE map prediction variance
image.plot(xx, xx, matrix(pr_wen$mse,ncol=length(xx)),col=colour,
             xlab="",ylab="",main="Std error")

#####
###
### Example 4. Spatial simple kriging of a binomial
### random field
###
#####
set.seed(312)
model="Binomial";

# Define the spatial-coordinates of the points:
x = runif(800)
y = runif(800)
coords=cbind(x,y)
n=sample(10:20,nrow(coords),replace=TRUE) # vector of trials
#### mean and covariance parameters ####
mean=0
sill=1
nugget=0
scale=0.2/3
#####
param=list(mean=mean,sill=sill,nugget=nugget,scale=scale,smooth=0.5)
# Simulation of the Binomial Gaussian random field:
data = GeoSim(coordx=coords, corrmodel="Matern",model=model,n=n,
              param=param)$data

par(mfrow=c(1,2))

#### map of simulated data
nn=max(data)
quilt.plot(x, y, data,nlevel=nn+1,col=rainbow(nn+1),zlim=c(0,nn), main="Data")

```

```

## estimation with pairwise likelihood
fixed=list(nugget=nugget,smooth=0.5,sill=1)
start=list(mean=0,scale=scale)
# Maximum pairwise likelihood fitting :
fit = GeoFit(data, coordx=coords, corrmodel="Matern",model=model,n=n,
             likelihood='Marginal', type='Pairwise',neighb=4,
             optimizer="BFGS", start=start,fixed=fixed)

# locations to predict
xx=seq(0,1,0.03)
loc_to_pred=as.matrix(expand.grid(xx,xx))
# vector of trials of the locations to predict
nloc=sample(10:20,nrow(loc_to_pred),replace=TRUE)
## simple kriging
pr=GeoKrig(data=data, coordx=coords,loc=loc_to_pred,corrmodel="Matern",model=model,n=n,
           nloc=nloc,param= as.list(c(fit$param,fixed)))

#standard binomial kriging
map_binom=matrix(pr$pred,ncol=length(xx))
image.plot(xx, xx, map_binom,col=rainbow(100),
           xlab="",ylab="",main="Simple Kriging ")

#####
###
### Example 5. Spatial simple kriging of the residuals of a
### Weibull random field
###
#####
set.seed(312)

model="Weibull"

corrmodel = "GenWend"
# Define the spatial-coordinates of the points:
NN=400
coords=cbind(runif(NN),runif(NN))
## matrix covariates
a0=rep(1,NN)
a1=runif(NN,-1,1)
X=cbind(a0,a1)
# Set model parameters
shape=2
## regression parameters
mean = 1
mean1= -0.2
# correlation parameters
sill = 1
nugget = 0
power2=4
scale = 0.3
smooth=0

## simulation
param=list(shape=shape,nugget=nugget,mean=mean,mean1=mean1,
           scale=scale,sill=sill,power2=power2,smooth=smooth)

```

```

data = GeoSim(coordx=coords,corrmodel=corrmodel, param=param,
              model=model,X=X)$data

#####starting and fixed parameters
fixed=list(nugget=nugget,power2=power2,smooth=smooth,sill=sill)
start=list(mean=mean,mean1=mean1, scale=scale,shape=shape)

## estimation with pairwise likelihood

fit2 = GeoFit(data=data,coordx=coords,corrmodel=corrmodel,X=X,
              neighb=4,likelihood="Marginal",type="Pairwise",
              start=start,fixed=fixed, model = model)
## computing residuals
res=GeoResiduals(fit2)

# locations to predict
xx=seq(0,1,0.04)
loc_to_pred=as.matrix(expand.grid(xx,xx))

#optimal linear kriging for residuals
pr=GeoKrig(data=res$data, coordx=coords,loc=loc_to_pred,corrmodel=corrmodel,model=model,mse=TRUE,
           sparse=TRUE,param=as.list(c(res$param,res$fixed)))

## map of residuals
par(mfrow=c(1,3))
quilt.plot(coords,res$data,main="Residuals")
map=matrix(pr$pred,ncol=length(xx))
mapmse=matrix(pr$mse,ncol=length(xx))
image.plot(xx, xx, map,
           xlab="",ylab="",main="Residuals Kriging ")

image.plot(xx, xx, mapmse,
           xlab="",ylab="",main="Simple Kriging ")

#####
###
### Example 5. Spatial simple kriging of a t
### random field
###
#####

#####
model="StudentT"
df=5
corrmodel = "Wend0"
nset=200
coords=cbind(runif(nset),runif(nset))

mean = 0
sill = 1
nugget = 0
power2=4
scale = 0.2

# Starting value for the estimated parameters

```

```

set.seed(32)
param=list(nugget=nugget,mean=mean, scale=scale,sill=sill,df=1/df,power2=power2)
data = GeoSim(coordx=coords,corrmodel=corrmodel, param=param,
              model=model)$data

fixed=list(nugget=nugget,power2=4,df=1/df)
start=list(mean=mean, scale=scale,sill=sill)
I=Inf
upper=list(mean=I, scale=I,sill=I)
lower=list(mean=-I, scale=0,sill=0)
# Maximum pairwise composite-likelihood fitting of the RF:
fit = GeoFit(data=data,coordx=coords,corrmodel=corrmodel,
             neighb=4,likelihood="Marginal",type="Pairwise",
             lower=lower,upper=upper,
             optimizer="nlnmb", start=start,fixed=fixed, model = model)

# locations to predict
xx=seq(0,1,0.04)
loc_to_pred=as.matrix(expand.grid(xx,xx))

#optimal linear kriging
pr=GeoKrig(data=data, coordx=coords,loc=loc_to_pred,corrmodel="Wend0",model=model,
           sparse=TRUE,param= as.list(c(fit$param,fit$fixed)))

par(mfrow=c(1,2))
#### map of simulated data
quilt.plot(coords[,1], coords[,2], data, main="Data")

map_t=matrix(pr$pred,ncol=length(xx))
image.plot(xx, xx, map_t,
           xlab="",ylab="",main="Simple Kriging ")

#####
##### Examples of spatio temporal kriging #####
#####

model="Gaussian"
# Define the spatial-coordinates of the points:
x = runif(200, 0, 1)
y = runif(200, 0, 1)
coords=cbind(x,y)
times=1:10

# Define model correlation and associated parameters
corrmodel="Wend0_Wend0"
param=list(nugget=0,mean=0,power2_s=4,power2_t=4,
           scale_s=0.15,scale_t=2,sill=1)

# Simulation of the space time Gaussian random field:
set.seed(31)
data=GeoSim(coordx=coords,coordt=times,corrmodel=corrmodel,
            param=param)$data

# Maximum pairwise likelihood fitting of the space time random field:
start = list(scale_s=0.2/3,scale_t=1,sill=1,mean=0)
fixed = list(nugget=0,power2_s=4,power2_t=4)

```

```

I=Inf
lower=list(scale_s=0,scale_t=0,sill=0,mean=-I)
upper=list(scale_s=I,scale_t=I,sill=I,mean=I)
fit = GeoFit(data, coordx=coords, coordt=times, model=model, corrmodel=corrmodel,
             likelihood='Marginal', type='Pairwise',start=start,fixed=fixed,
             optimizer="nlminb", neighb=4,maxtime=1)

#####
###
### Example 6. Spatio temporal simple kriging of n locations
### sites and m temporal instants for a Gaussian random fields
### with estimated double exponential correlation.
###
#####
param=as.list(c(fit$param,fit$fixed))

# locations to predict
xx=seq(0,1,0.03)
loc_to_pred=as.matrix(expand.grid(xx,xx))
# Define the times to predict
times_to_pred=1:2

pr=GeoKrig(loc=loc_to_pred,time=times_to_pred,coordx=coords,coordt=times,
           sparse=TRUE,corrmodel=corrmodel, param=param,data=data,mse=TRUE)

par(mfrow=c(2,3))
#zlim=c(-2.5,2.5)
colour = rainbow(100)

for(i in 1:2) {
  quilt.plot(coords,data[i,],col=colour,main = paste(" data at Time=" , i))
  image.plot(xx, xx, matrix(pr$pred[i,],ncol=length(xx)),col=colour,
               main = paste(" Kriging Time=" , i),ylab="")
  image.plot(xx, xx, matrix(pr$mse[i,],ncol=length(xx)),col=colour,
               main = paste("Std err Time=" , i),ylab="")
}

#####
##### Examples of spatial bivariate cokriging #####
#####

#####
###
### Example 7. Bivariate simple cokriging of n locations
### for a Gaussian random fields with separable Matern correlation
###
#####
# Define the spatial-coordinates of the points:
set.seed(12)
x = runif(300, 0, 1)
y = runif(300, 0, 1)
coords=cbind(x,y)

# Simulation of a spatial bivariate Gaussian random field
# with Matern separable covariance model

```

```

param=list(scale=0.3/3,mean_1=0,mean_2=0,sill_1=1,sill_2=1,
           nugget_1=0,nugget_2=0,pcol=0.7,smooth=0.5)

data = GeoSim(coordx=coords, corrmodel="Bi_matern_sep", param=param)$data

fixed=list(nugget_1=0,nugget_2=0,smooth=0.5,mean_1=0,mean_2=0)
start=list(sill_1=var(data[,1]),sill_2=var(data[,2]),scale=0.3/3,
           pcol=cor(data[,1],data[,2]))

# Maximum Composite likelihood fitting of the random field:
fitcl= GeoFit(data, coordx=coords, corrmodel="Bi_matern_sep",
             likelihood="Marginal",type="Pairwise",neighb=4,
             optimizer="BFGS", start=start,fixed=fixed)

# locations to predict
xx=seq(0,1,0.04)
loc_to_pred=as.matrix(expand.grid(xx,xx))
colour = rainbow(100)

pr1=GeoKrig(loc=loc_to_pred,coordx=coords,corrmodel="Bi_matern_sep",
           param= as.list(c(fitcl$param,fitcl$fixed)), data=data,which=1,mse=TRUE)

pr2=GeoKrig(loc=loc_to_pred,coordx=coords,corrmodel="Bi_matern_sep",
           param= as.list(c(fitcl$param,fitcl$fixed)), data=data,which=2,mse=TRUE)

par(mfrow=c(2,3))

quilt.plot(coords,data[,1])
# simple kriging map prediction of the first variable
image.plot(xx, xx, matrix(pr1$pred,ncol=length(xx)),col=colour,
           xlab="",ylab="",main="First Simple coKriging")

# simple kriging map prediction variance of the first variable
image.plot(xx, xx, matrix(pr1$mse,ncol=length(xx)),col=colour,
           xlab="",ylab="",main="Std error")

quilt.plot(coords,data[,2])
# simple kriging map prediction of the second variable
image.plot(xx, xx, matrix(pr2$pred,ncol=length(xx)),col=colour,
           xlab="",ylab="",main="Second Simple coKriging")

# simple kriging map prediction variance of the second variable
image.plot(xx, xx, matrix(pr2$mse,ncol=length(xx)),col=colour,
           xlab="",ylab="",main="Std error")

```

GeoKrigloc

*Spatial (bivariate) and spatio temporal optimal linear local prediction
for Gaussian and non Gaussian RFs.*

Description

For a given set of spatial location sites and temporal instants, the function computes optimal linear prediction and associated mean square error for the Gaussian and non Gaussian case using a spatial (temporal) neighborhood computed using the function [GeoNeighborhood](#)

Usage

```
GeoKrigloc(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, corrmmodel, distance="Eucl", gr
  loc, neighb=NULL, maxdist=NULL, maxtime=NULL, method="cholesky", model="Gaussian", n=1,nloc
  param, radius=6371, sparse=FALSE, time=NULL, type="Standard",type_mse=NULL, type_krig="Sim
  which=1, copula=NULL,X=NULL,Xloc=NULL)
```

Arguments

| | |
|------------|--|
| data | A d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid) giving the data used for prediction. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates used for prediction. $qndd$ -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius <code>radius</code> are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates used for prediction; <code>coordy</code> is interpreted only if <code>coordx</code> is a numeric vector or <code>grid=TRUE</code> otherwise it will be ignored. Optional argument, the default is <code>NULL</code> then <code>coordx</code> is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates used for prediction; the default is <code>NULL</code> then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is <code>NULL</code> |
| corrmmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is <code>Eucl</code> , the euclidean distance. See the Section Details of GeoFit . |
| grid | Logical; if <code>FALSE</code> (the default) the data used for prediction are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| loc | A numeric $(n \times 2)$ -matrix (where n is the number of spatial sites) giving 2-dimensions of spatial coordinates to be predicted. |
| neighb | Numeric; an optional positive integer indicating the order of the neighborhood. |
| maxdist | Numeric; an optional positive value indicating the distance in the spatial neighborhood. |
| maxtime | Numeric; an optional positive value indicating the distance in the temporal neighborhood. |
| method | String; the type of matrix decomposition used in the simulation. Default is <code>cholesky</code> . The other possible choices is <code>svd</code> . |
| n | Numeric; the number of trials in a binomial random fields. Default is 1. |
| nloc | Numeric; the number of trials of the locations sites to be predicted in the binomial random field. If missing then a rounded mean of n is considered. |
| mse | Logical; if <code>TRUE</code> (the default) MSE of the kriging predictor is computed |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. <code>Gaussian</code> is the default, see the Section Details . |

| | |
|-----------|---|
| param | A list of parameter values required for the correlation model. See the Section Details . |
| radius | Numeric; the radius of the sphere if coordinates are passed in lon/lat format; |
| sparse | Logical; if TRUE kriging is computed with sparse matrices algorithms using spam package. Default is FALSE. It should be used with compactly supported covariances. |
| time | A numeric ($m \times 1$) vector (where m is the number of temporal instants) giving the temporal instants to be predicted; the default is NULL then only spatial prediction is performed. |
| type | String; if Standard then standard kriging is performed; if Tapering then kriging with covariance tapering is performed; if Pairwise then pairwise kriging is performed |
| type_mse | String; if Theoretical then theoretical MSE pairwise kriging is computed. If SubSamp then an estimation based on subsampling is computed. |
| type_krig | String; the type of kriging. If Simple (the default) then simple kriging is performed. (See the Section Details). |
| weighthed | Logical; if TRUE then decreasing weights coming from a compactly supported correlation function with compact support maxdist (maxtime) are used in the pairwise kriging. |
| which | Numeric; In the case of bivariate (tapered) cokriging it indicates which variable to predict. It can be 1 or 2 |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| X | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification. |
| Xloc | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification associated to predicted locations. |

Details

This function uses the [GeoKrig](#) with a spatial or spatio-temporal neighborhood computed using the function [GeoNeighborhood](#). The neighborhood is specified with the option maxdist and maxtime.

Value

Returns an object of class Kg. An object of class Kg is a list containing at most the following components:

| | |
|-----------|---|
| bivariate | TRUE if spatial bivariate cokriging is performed, otherwise FALSE; |
| coordx | A d -dimensional vector of spatial coordinates used for prediction; |
| coordy | A d -dimensional vector of spatial coordinates used for prediction; |
| coordt | A t -dimensional vector of temporal coordinates used for prediction; |
| corrmodel | String: the correlation model; |
| covmatrix | The covariance matrix if type is Standard. An object of class spam if type is Tapering |
| data | The vector or matrix or array of data used for prediction |
| distance | String: the type of spatial distance; |
| grid | TRUE if the spatial data used for prediction are observed in a regular grid, otherwise FALSE; |

| | |
|-----------|--|
| loc | A $(n \times 2)$ -matrix of spatial locations to be predicted. |
| n | The number of trial for Binomial RFs |
| nozero | In the case of tapered simple kriging the percentage of non zero values in the covariance matrix. Otherwise is NULL. |
| numcoord | Numeric: the number d of spatial coordinates used for prediction; |
| numloc | Numeric: the number n of spatial coordinates to be predicted; |
| numtime | Numeric: the number d of the temporal instants used for prediction; |
| numt | Numeric: the number m of the temporal instants to be predicted; |
| model | The type of RF, see GeoFit . |
| param | Numeric: The covariance parameters; |
| pred | A $(m \times n)$ -matrix of spatio or spatio temporal kriging prediction; |
| radius | Numeric: the radius of the sphere if coordinates are passed in lon/lat format; |
| spacetime | TRUE if spatio-temporal kriging and FALSE if spatial kriging; |
| tapmod | String: the taper model if type is Tapering. Otherwise is NULL. |
| time | A m -dimensional vector of temporal coordinates to be predicted; |
| type | String: the type of kriging (Standard or Tapering). |
| type_krig | String: the type of kriging. |
| mse | A $(m \times n)$ -matrix of spatio or spatio temporal mean square error kriging prediction; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Springer Verlag, New York.
 Furrer R., Genton, M.G. and Nychka D. (2006). *Covariance Tapering for Interpolation of Large Spatial Datasets*. Journal of Computational and Graphical Statistics, **15-3**, 502–523.

See Also

[GeoCovmatrix](#)

Examples

```
#####
##### Examples of Spatial local kriging #####
#####
require(GeoModels)
require(fields)
####
model="Gaussian"

# Define the spatial-coordinates of the points:
set.seed(79)
x = runif(800, 0, 1)
y = runif(800, 0, 1)
```

```

coords=cbind(x,y)
# Set the exponential cov parameters:
corrmodel = "Exponential"
mean=0
sill=1
nugget=0
scale=0.3/3
param=list(mean=mean,sill=sill,nugget=nugget,scale=scale)

# Simulation of the spatial Gaussian random field:
data = GeoSim(coordx=coords, corrmodel=corrmodel,
              param=param)$data

# locations to predict
xx=seq(0,1,0.025)
loc_to_pred=as.matrix(expand.grid(xx,xx))

#####
###
### Example 1. Comparing spatial kriging with local kriging for
### a Gaussian random field with exponential correlation.
###
#####
pr=GeoKrig(loc=loc_to_pred,coordx=coords,corrmodel=corrmodel,
          model=model,param= param, data=data,mse=TRUE)

pr_loc=GeoKrigloc(data=data,loc=loc_to_pred,coordx=coords,corrmodel=corrmodel,
                 model=model,maxdist=0.1, param= param,mse=TRUE)

colour = rainbow(100)
par(mfrow=c(2,2))
zlim=c(-2.6,2.6)
# simple kriging map prediction
image.plot(xx, xx, matrix(pr$pred,ncol=length(xx)),col=colour,
          zlim=zlim,xlab="",ylab="",
          main="Kriging with exponential model ")

# simple kriging MSE map prediction variance
image.plot(xx, xx, matrix(pr$mse,ncol=length(xx)),col=colour,
          xlab="",ylab="",main="Std error")

# simple kriging map prediction
image.plot(xx, xx, matrix(pr_loc$pred,ncol=length(xx)),col=colour,
          zlim=zlim,xlab="",ylab="",main="Local Kriging with exponential model")

# simple kriging MSE map prediction variance
image.plot(xx, xx, matrix(pr_loc$mse,ncol=length(xx)),col=colour,
          xlab="",ylab="",main="Std error")

#####
#### Example: spatio temporal Gaussian local kriging ####
#####

require(GeoModels)

```

```

require(fields)
set.seed(78)
coords=cbind(runif(50),runif(50))
coordt=seq(0,5,0.25)
corrmodel="Exp_Exp"
param=list(nugget=0,mean=0,scale_s=0.2/3,scale_t=0.25/3,sill=2)

data = GeoSim(coordx=coords, coordt=coordt,corrmodel="Exp_Exp",
              param=param)$data
## four location to predict
loc_to_pred=matrix(runif(8),4,2)
## three temporal instants to predict
time=c(0.5,1.2,3.7)

pr=GeoKrig(data=data,loc=loc_to_pred,time=time,coordx=coords,coordt=coordt,corrmodel=corrmodel,
           model="Gaussian", param= param, mse=TRUE)
pr_loc=GeoKrigloc(data=data,loc=loc_to_pred,time=time,coordx=coords,coordt=coordt,corrmodel=corrmodel,
                  neigh=25,maxtime=0.5,model="Gaussian", param= param, mse=TRUE)

## full and local prediction
pr$pred
pr_loc$pred

#####
### Example 7. Bivariate local cokriging #####
#####
require(GeoModels)
require(fields)
# Define the spatial-coordinates of the points:
set.seed(128)
x = runif(200, 0, 1)
y = runif(200, 0, 1)
coords=cbind(x,y)

param=list(scale=0.3/3,mean_1=0,mean_2=0,sill_1=1,sill_2=1,
           nugget_1=0,nugget_2=0,pcol=0.7,smooth=0.5)

data = GeoSim(coordx=coords, corrmodel="Bi_matern_sep", param=param)$data

fixed=list(nugget_1=0,nugget_2=0,smooth=0.5,mean_1=0,mean_2=0)
start=list(sill_1=var(data[,1]),sill_2=var(data[,2]),scale=0.3/3,
           pcol=cor(data[,1],data[,2]))
# Maximum Composite likelihood fitting of the random field:
fitcl= GeoFit(data, coordx=coords, corrmodel="Bi_matern_sep",
              likelihood="Marginal",type="Pairwise",neighb=c(3,3,3),
              optimizer="BFGS", start=start,fixed=fixed)

neigh=GeoNeighborhood(data, coordx=coords,bivariate=TRUE,
                      loc=loc_to_pred,neighb=10)

# locations to predict
xx=seq(0,1,0.025)
loc_to_pred=as.matrix(expand.grid(xx,xx))

```

```

pr=GeoKrig(loc=loc_to_pred,coordx=coords,corrmodel="Bi_matern_sep",
           param= as.list(c(fitcl$param,fitcl$fixed)), data=data,which=1,mse=TRUE)

pr_loc=GeoKrigloc(loc=loc_to_pred,coordx=coords,corrmodel="Bi_matern_sep",maxdist=0.15,param= as.list(c(fitcl$param,fitcl$fixed)))

par(mfrow=c(2,2))

colour = rainbow(100)
zlim=c(-2.6,2.6)
# simple kriging map prediction
image.plot(xx, xx, matrix(pr$pred,ncol=length(xx)),col=colour,
           zlim=zlim,xlab="",ylab="",
           main="CoKriging with Bivariate Matern model")

# simple kriging MSE map prediction variance
image.plot(xx, xx, matrix(pr$mse,ncol=length(xx)),col=colour,
           xlab="",ylab="",main="Std error")

# simple kriging map prediction
image.plot(xx, xx, matrix(pr_loc$pred,ncol=length(xx)),col=colour,
           zlim=zlim,xlab="",ylab="",main="Local CoKriging with Bivariate Matern model")

# simple kriging MSE map prediction variance
image.plot(xx, xx, matrix(pr_loc$mse,ncol=length(xx)),col=colour,
           xlab="",ylab="",main="Std error")

```

| | |
|-------|---|
| GeoNA | <i>Deleting NA values (missing values) from a spatial or spatio-temporal dataset.</i> |
|-------|---|

Description

The function deletes NA values from a spatial or spatio-temporal dataset

Usage

```
GeoNA(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, grid=FALSE, X=NULL, setting="spatial")
```

Arguments

| | |
|--------|--|
| data | A d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid) giving the data. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. $qndd$ -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius <code>radius</code> are passed in lon/lat format expressed in decimal degrees. |

| | |
|------------|---|
| coordy | A numeric vector giving 1-dimension of spatial coordinates ; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates; the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| X | Numeric; Matrix of spatio(temporal) covariates in the linear mean specification. |
| setting | String; are data spatial, spatio-temporal or spatial bivariate (respectively spatial, spacetime, bivariate) |

Value

Returns a list containing the following components:

| | |
|---------|---|
| coordx | A d -dimensional vector of spatial coordinates; |
| coordy | A d -dimensional vector of spatial coordinates; |
| coordt | A t -dimensional vector of temporal coordinates; |
| data | The data without NA values |
| grid | TRUE if the spatial data are observed in a regular grid, otherwise FALSE; |
| perc | The percentage of NA values . |
| setting | Are data of spatial or spatio-temporal or spatial bivariate type |
| X | Covariates matrix |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)

# Define the spatial-coordinates of the points:
set.seed(79)
x = runif(200, 0, 1)
y = runif(200, 0, 1)
coords=cbind(x,y)
# Set the exponential cov parameters:
corrmodel = "Matern"
mean=0
sill=1
nugget=0
scale=0.3/3
smooth=0.5
param=list(mean=mean,sill=sill,nugget=nugget,scale=scale,smooth=smooth)

# Simulation of the spatial Gaussian random field:
```

```

data = GeoSim(coordx=coords, corrmodel=corrmodel,
              param=param)$data

data[1:100]=NA

a=GeoNA(data,coordx=coords)
a$perc # percentage of NA values
#a$coordx# spatial coordinates without missing values
#a$data # data without missing values

```

GeoNeighborhood

Spatio (temporal) neighborhood selection for local kriging.

Description

Given a set of spatio (temporal) locations and data, the procedure select a spatio (temporal) neighborhood associated to some given spatio (temporal) locations. The neighborhood is computed using a fixed spatio (temporal) threshold or including a fixed number of spatio (temporal) neighbors.

Usage

```

GeoNeighborhood(data=NULL, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, bivariate=FALSE,
                distance="Eucl", grid=FALSE, loc, neighb=NULL,maxdist=NULL,maxtime=NULL, radius=6371, t)

```

Arguments

| | |
|------------|--|
| data | An optional d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid). |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| bivariate | If TRUE then data is considered as spatial bivariate data. |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |

| | |
|---------|---|
| loc | A (1×2) -matrix giving the spatial coordinate of the location for which a neighborhood is computed . |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood. |
| maxdist | Numeric; a positive value indicating the maximum spatial distance considered in the spatial neighborhood selection. |
| maxtime | Numeric; a positive value indicating the maximum temporal distance considered in the temporal neighborhood selection. |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| time | Numeric; a value giving the temporal instant for which a neighborhood is computed. |
| X | Numeric; an optional Matrix of spatio (temporal) covariates. |

Value

Returns a list containing the following informations:

| | |
|-----------|---|
| coordx | A list of the matrix coordinates of the computed spatial neighborhood ; |
| coordt | A vector of the computed temporal neighborhood; |
| data | A list of the vector of data associated with the spatio (temporal) neighborhood; |
| distance | The type of spatial distance; |
| numcoord | The vector of numbers of location sites involved the spatial neighborhood; |
| numtime | The vector of numbers of temporal instants involved the temporal neighborhood; |
| radius | The radius of the sphere if coordinates are passed in lon/lat format; |
| spacetime | TRUE if spatio-temporal and FALSE if spatial RF; |
| X | The matrix of spatio (temporal) covariates associated with the computed spatio (temporal) neighborhood; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)
#####
#### Example: spatial neighborhood ####
#####
set.seed(75)
coords=cbind(runif(500),runif(500))

param=list(nugget=0,mean=0,scale=0.2,sill=1,
           power2=4,smooth=1)

data_all = GeoSim(coordx=coords, corrmodel="GenWend",
                  param=param)$data

plot(coords)
```

```

##two locations
loc_to_pred=matrix(c(0.3,0.5,0.7,0.2),2,2)

points(loc_to_pred,pch=20)
neigh=GeoNeighborhood(data_all, coordx=coords,
                      loc=loc_to_pred,neighb=8)

# two Neighborhoods
neigh$coordx
points(neigh$coordx[[1]],pch=20,col="red")
points(neigh$coordx[[2]],pch=20,col="blue")
# associated data
neigh$data

#####
#### Example: spatio temporal spatial neighborhood#
#####

set.seed(78)
coords=matrix(runif(80),40,2)
coordt=seq(0,6,0.25)

param=list(nugget=0,mean=0,scale_s=0.2/3,scale_t=0.25/3,sill=2)

data_all = GeoSim(coordx=coords, coordt=coordt,corrmodel="Exp_Exp",
                  param=param)$data
## two location to predict
loc_to_pred=matrix(runif(4),2,2)
## three temporal instants to predict
time=c(1,2,3)

plot(coords,xlim=c(0,1),ylim=c(0,1))
points(loc_to_pred,pch=20)

neigh=GeoNeighborhood(data_all, coordx=coords, coordt=coordt,
                      loc=loc_to_pred,time=time,maxdist=0.4,maxtime=0.25)

# first spatio-temporal neighborhoods
# with associated data
neigh$coordx[[1]]
neigh$coordt[[1]]
neigh$data[[1]]

#####
#### Example: bivariate spatial neighborhood ####
#####

set.seed(79)
coords=matrix(runif(100),50,2)

param=list(mean_1=0,mean_2=0,scale=0.12,smooth=0.5,
           sill_1=1,sill_2=1,nugget_1=0,nugget_2=0,pcol=0.5)

data_all = GeoSim(coordx=coords,corrmodel="Bi_matern_sep",
                  param=param)$data
## two location to predict

```

```

loc_to_pred=matrix(runif(4),2,2)

neigh=GeoNeighborhood(data_all, coordx=coords,bivariate=TRUE,
                      loc=loc_to_pred,maxdist=0.25)

plot(coords)
points(loc_to_pred,pch=20)
points(neigh$coordx[[1]],col="red",pch=20)
points(neigh$coordx[[2]],col="red",pch=20)

```

GeoNeighIndex

Spatial or spatiotemporal near neighbour indices.

Description

The function return the spatial or spatiotemporal near neighbour indices for a given neighbour and temporal distance.

Usage

```
GeoNeighIndex(coordx, coordy=NULL, coordx_dyn=NULL, coordt=NULL, distance="Eucl", neighb=4, maxdist=NU
```

Arguments

| | |
|------------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) assigning 2-dimensions of spatial coordinates or a numeric d -dimensional vector assigning 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector assigning 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a ($d \times 2$)-matrix. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| neighb | Numeric; an optional (vector of) positive integer indicating the order of neighborhood. See the Section Details for more information. |
| maxdist | A numeric value denoting the spatial distance Details . |
| maxtime | A numeric value denoting the temporal distance Details . |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| bivariate | Logical; if FALSE (the default) the data are interpreted as univariate spatial or spatial-temporal realisations. Otherwise they are interpreted as a realization from a bivariate field. |

Details

The function return the spatial or spatiotemporal indices of the pairs tha are neighboord of a certain order or with a certain fixed distance

Value

Returns a list containing the following components:

| | |
|--------|------------------------------|
| colidx | First vector of indices |
| rowidx | Second vector of indices |
| lags | Vector of spatial distances |
| lagt | Vector of temporal distances |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
require(GeoModels)
NN = 400
coords = cbind(runif(NN),runif(NN))
scale=0.5/3
param = list(mean=0,sill=1,nugget=0,scale=0.5/3,smooth=0.5)
corrmodel = "Matern";

param = list(mean=0,sill=1,nugget=0,scale=scale,smooth=0.5)
set.seed(951)
data = GeoSim(coordx = coords,corrmodel = corrmodel,
              model = "Gaussian",param = param)$data

sel=GeoNeighIndex(coordx=coords,maxdist=0.05)

data1=data[sel$colidx]; data2=data[sel$rowidx]
## plotting pairs that are neighboord of order 5
plot(data1,data2,xlab="",ylab="",main="h-scatterplot, dist=0.05")
```

GeoNosymindices

GeoNosymindices.

Description

Given a matrix of indices and associated distances the function return a matrix of indices and associated distances, deleting the symmetric indices.

Usage

```
GeoNosymindices(X,Y)
```

Arguments

| | |
|---|----------------------|
| X | A matrix of indices |
| Y | Associated distances |

Details

The function return the matrix of indices and associated distances, deleting the symmetric indices.

Value

Returns a list containing the following components:

| | |
|----|---------------------|
| xy | Matrix of indices |
| d | Associated distance |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

| | |
|------------|---|
| GeoOutlier | <i>Spatio (temporal) outliers detection</i> |
|------------|---|

Description

Given a set of spatio (temporal) locations and data, the procedure select the spatial or spatiotemporal outliers using a specific algorithm.

Usage

```
GeoOutlier(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL,
           distance="Eucl", grid=FALSE, neighb=10, alpha=0.001,
           method="Z-Median", radius=6371, bivariate=FALSE, X=NULL)
```

Arguments

| | |
|--------|--|
| data | An optional d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid). |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |

| | |
|------------|---|
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood used for Z-Median algorithm. |
| alpha | Numeric; a numeric value between 0 and 1 used for Z-Median algorithm. |
| method | String; The name of the algorithm for detecting spatial outliers. Default is Z-median proposed in Chen et al. (2008) |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| bivariate | If TRUE then data is considered as spatial bivariate data. |
| X | Numeric; an optional Matrix of spatio (temporal) covariates. |

Value

Return a matrix or a list containing the detected spatial or spatio-temporal outliers

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

Chen D, Lu C, Kou Y, Chen F (2008) On detecting spatial outliers. *Geoinformatica* 12:455–475

Examples

```
rm(list=ls())
library(GeoModels)
library(fields)
set.seed(1428)
NN = 1000
coords = cbind(runif(NN),runif(NN))
###
scale=0.5/3
param = list(mean=0,sill=1,nugget=0,scale=scale,smooth=0.5)
corrmodel = "Matern";

param = list(mean=0,sill=1,nugget=0,scale=scale,smooth=0.5,skew=0)
data = GeoSim(coordx = coords,corrmodel = corrmodel,
              model = "TwoPieceGaussian",param = param)$data

K=15          #parameter for outliers detection algorithm
alpha=0.005   #parameter for outliers detection algorithm
outlier=GeoOutlier(data=data, coordx = coords,neighb=K,alpha=alpha)
quilt.plot(coords,data)
for (i in 1:nrow(outlier)) plotrix::draw.circle(outlier[i,1], outlier[i,2],radius=0.03,lwd=2)
```

GeoQQ

*Quantile-quantile plot of residuals***Description**

The procedure plots a quantile-quantile plot for the residuals associated to a fitted model

Usage

```
GeoQQ(fit)
```

Arguments

`fit` A GeoFit object obtained from [GeoResiduals](#).

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)
set.seed(2711)

model="StudentT";df=6
N=400 # number of location sites
# Set the coordinates of the points:
x = runif(N, 0, 1)
y = runif(N, 0, 1)
coords=cbind(x,y)

# regression parameters
mean = 5
mean1=0.8

X=cbind(rep(1,N),runif(N))
# correlation parameters:
corrmodel = "Wend0"
sill = 1
nugget = 0
scale = 0.3
power2=4

param=list(mean=mean,mean1=mean1, sill=sill, nugget=nugget,
           scale=scale,df=1/df,power2=power2)
# Simulation of the Gaussian RF:
data = GeoSim(coordx=coords, corrmodel=corrmodel, X=X,model=model,param=param)$data

start=list(mean=mean,mean1=mean1, scale=scale)
fixed=list(nugget=nugget,sill=sill,power2=power2,df=1/df)
# Maximum composite-likelihood fitting
```

```
fit = GeoFit(data,coordx=coords, corrmodel=corrmodel,model=model,X=X,
             likelihood="Marginal",type='Pairwise',start=start,
             fixed=fixed,neighb=2)

res=GeoResiduals(fit)

GeoQQ(res)
```

GeoResiduals

Computes fitted covariance and/or variogram

Description

The procedure return a GeoFit object associated to the estimated residuals

Usage

```
GeoResiduals(fit)
```

Arguments

`fit` A fitted object obtained from the [GeoFit](#).

Value

A GeoFit object with the estimated residuals

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#).

Examples

```
library(GeoModels)
set.seed(211)

model="Weibull";shape=4
N=700 # number of location sites
# Set the coordinates of the points:
x = runif(N, 0, 1)
y = runif(N, 0, 1)
coords=cbind(x,y)

# regression parameters
mean = 5
mean1=0.8

X=cbind(rep(1,N),runif(N))
```



```

# correlation parameters:
corrmodel = "Wend0"
sill = 1
nugget = 0
scale = 0.3
power2=4

param=list(mean=mean,mean1=mean1, sill=sill, nugget=nugget,
           scale=scale,shape=shape,power2=power2)
# Simulation of the Gaussian RF:
data = GeoSim(coordx=coords, corrmodel=corrmodel, X=X,model=model,param=param)$data

start=list(mean=mean,mean1=mean1, scale=scale,shape=shape)
fixed=list(nugget=nugget,sill=sill,power2=power2)
# Maximum composite-likelihood fitting
fit = GeoFit(data,coordx=coords, corrmodel=corrmodel,model=model,X=X,
             likelihood="Marginal",type='Pairwise',start=start,
             fixed=fixed,neighb=3)

res=GeoResiduals(fit)
mean(res$data) # should be approx 1
# checking goodness of fit marginal model
GeoQQ(res)
# Empirical estimation of the variogram for the residuals:
vario = GeoVariogram(res$data,coordx=coords,maxdist=0.5)

# Plot of covariance and variogram functions:
GeoCovariogram(res, show.vario=TRUE, vario=vario,pch=20)

```

GeoScatterplot

h-scatterplot for space and space-time data.

Description

The function produces h-scatterplots for the spatial, spatio-temporal and bivariate setting.

Usage

```

GeoScatterplot(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL,
               distance='Eucl', grid=FALSE, maxdist=NULL,neighb=NULL,
               times=NULL, numbins=4, radius=6371, bivariate=FALSE)

```

Arguments

| | |
|------|---|
| data | A d -dimensional vector (a single spatial realisation) or a $(n \times d)$ -matrix (n iid spatial realisations) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or an $(d \times d \times n)$ -array (n iid spatial realisations on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(t \times d \times n)$ -array (n iid spatial-temporal realisations) or or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid) or an $(d \times d \times t \times n)$ -array (n iid spatial-temporal realisations on regular grid). See GeoFit for details. |
|------|---|

| | |
|------------|---|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) assigning 2-dimensions of spatial coordinates or a numeric d -dimensional vector assigning 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector assigning 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a ($d \times 2$)-matrix. |
| coor dt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites. |
| maxdist | A numeric value denoting the spatial maximum distance, see the Section Details . |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood. See the Section Details for more information. |
| times | A numeric vector denoting the temporal instants involved Details . |
| numbins | A numeric value denoting the numbers of bins, see the Section Details . |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| bivariate | Logical; if FALSE (the default) the data are interpreted as univariate spatial or spatial-temporal realisations. Otherwise they are interpreted as a realization from a bivariate field. |

Details

h-scatterplot is the plot of the pair values that are neighborhood of a certain order or with distances belonging to a certain interval. In the first case a (vector of) neighborhood must be specified. In the second case a maximum distance (maxdist) and a number of lag-bins (numbins) must be specified. The method based on neighborhoods is recommended in particular for large datasets.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)

#####
#####
set.seed(514)
require(GeoModels)

NN = 500
```

```

coords = cbind(runif(NN),runif(NN))

param = list(mean=0,sill=1,nugget=0,power2=4,scale=0.4,smooth=0)

corrmodel = "GenWend"; model = "Gaussian"

data = GeoSim(coordx = coords,corrmodel = corrmodel,
              model = model,param = param)$data

# h-scatterplots for given a vector of neighborhoods
GeoScatterplot(data,coords,neighb=c(5,10))

```

GeoSim

*Simulation of Gaussian and non Gaussian Random Fields.***Description**

Simulation of Gaussian and some non Gaussian spatial, spatio-temporal and spatial bivariate random fields. The function return a realization of a Random Field for a given covariance model and covariance parameters. Simulation is based on Cholesky decomposition.

Usage

```

GeoSim(coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, corrmodel, distance="Eucl",
       GPU=NULL, grid=FALSE, local=c(1,1),method="cholesky", model='Gaussian', n=1, param,
       radius=6371, sparse=FALSE, X=NULL)

```

Arguments

| | |
|------------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a ($d \times 2$)-matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| GPU | Numeric; if NULL (the default) no GPU computation is performed. |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| local | Numeric; number of local work-items of the GPU |

| | |
|--------|---|
| method | String; the type of matrix decomposition used in the simulation. Default is cholesky. The other possible choices is svd. |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. Gaussian is the default, see the Section Details . |
| n | Numeric; the number of trials for binomial RFs. The number of successes in the negative Binomial RFs. Default is 1. |
| param | A list of parameter values required in the simulation procedure of RFs, see Examples . |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| sparse | Logical; if TRUE then cholesky decomposition is performed using sparse matrices algorithms (spam package). It should be used with compactly supported covariance models.FALSE is the default. |
| X | Numeric; Matrix of space-time covariates. |

Value

Returns an object of class GeoSim. An object of class GeoSim is a list containing at most the following components:

| | |
|------------|--|
| bivariate | Logical:TRUE if the Gaussian RF is bivariate, otherwise FALSE; |
| coordx | A d -dimensional vector of spatial coordinates; |
| coordy | A d -dimensional vector of spatial coordinates; |
| coordt | A t -dimensional vector of temporal coordinates; |
| coordx_dyn | A list of dynamical (in time) spatial coordinates; |
| corrmodel | The correlation model; see GeoCovmatrix . |
| data | The vector or matrix or array of data, see GeoFit ; |
| distance | The type of spatial distance; |
| method | The method of simulation |
| model | The type of RF, see GeoFit . |
| n | The number of trial for Binomial RFs;the number of successes in a negative Binomial RFs; |
| numcoord | The number of spatial coordinates; |
| numtime | The number the temporal realisations of the RF; |
| param | The vector of parameters' estimates; |
| radius | The radius of the sphere if coordinates are passed in lon/lat format; |
| randseed | The seed used for the random simulation; |
| spacetime | TRUE if spatio-temporal and FALSE if spatial RF; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```

library(GeoModels)
library(mapproj)
library(fields)

#####
###
### Example 1. Simulation of a spatial Gaussian RF on a regular grid
###
#####

# Define the spatial-coordinates of the points:
x <- seq(0,1,0.045)
y <- seq(0,1,0.045)
set.seed(261)
# Simulation of a spatial Gaussian RF with Matern correlation function
data1 <- GeoSim(x,y,grid=TRUE, corrmmodel="Matern", param=list(smooth=0.5,
    mean=0,sill=1,scale=0.4/3,nugget=0))$data

# Simulation of a spatial Gaussian RF with Generalized Wendland correlation function
# using sparse algorithm matrices
set.seed(261)
data2 <- GeoSim(x,y,grid=TRUE, corrmmodel="GenWend", param=list(smooth=0,
    power2=4,mean=0,sill=1,scale=0.4,nugget=0))$data
par(mfrow=c(1,2))
image.plot(x,y,data1,col=terrain.colors(100),main="Matern",xlab="",ylab="")
image.plot(x,y,data2,col=terrain.colors(100),main="Wendland",xlab="",ylab="")

#####
###
### Example 2. Simulation of a spatial binomial RF
### with underlying exponential correlation
### on a regular grid
###
#####

# Define the spatial-coordinates of the points:
x <- seq(0, 1, 0.022)
y <- seq(0, 1, 0.022)
coords <- cbind(x,y)
set.seed(251)
n=5
# Simulation of a spatial Binomial RF:
sim <- GeoSim(x,y,grid=TRUE, corrmmodel="Wend0",
    model="Binomial",n=n,sparse=TRUE,
    param=list(nugget=0,mean=0,scale=.2,sill=1,power2=4))

image.plot(x,y,sim$data,nlevel=n+1,col=terrain.colors(n+1),zlim=c(0,n))

#####
###
### Example 3. Simulation of a spatial Weibull RF
### with underlying exponential correlation

```

```

###
#####
# Define the spatial-coordinates of the points:
x <- seq(0,1,0.032)
y <- seq(0,1,0.032)
set.seed(261)
# Simulation of a spatial Gaussian RF with Matern correlation function
data1 <- GeoSim(x,y,grid=TRUE, corrmodel="Exponential",model="Weibull",
               param=list(shape=1.2,mean=0,sill=1,scale=0.3/3,nugget=0))$data
image.plot(x,y,data1,col=terrain.colors(200),main="Weibull RF",xlab="",ylab="")

#####
###
### Example 4. Simulation of a spatial t RF
### with underlying exponential correlation
###
#####
# Define the spatial-coordinates of the points:
x <- seq(0,1,0.03)
y <- seq(0,1,0.03)
set.seed(268)
# Simulation of a spatial Gaussian RF with Matern correlation function
data1 <- GeoSim(x,y,grid=TRUE, corrmodel="GenWend",model="StudentT", sparse=TRUE,
               param=list(df=1/4,mean=0,sill=1,scale=0.3,nugget=0,smooth=1,power2=5))$data
image.plot(x,y,data1,col=terrain.colors(100),main="Student-t RF",xlab="",ylab="")

#####
###
### Example 5. Simulation of a sinhasinh RF
### with underlying Wend0 correlation.
###
#####

# Define the spatial-coordinates of the points:
x <- runif(800, 0, 2)
y <- runif(800, 0, 2)
coords <- cbind(x,y)
set.seed(261)
corrmodel="Wend0"
# Simulation of a spatial Gaussian RF:
param=list(power2=4,skew=0,tail=1,
           mean=0,sill=1,scale=0.2,nugget=0) ## gaussian case
data0 <- GeoSim(coordx=coords, corrmodel=corrmodel,
               model="SinhAsinh", param=param,sparse=TRUE)$data
plot(density(data0),xlim=c(-7,7))

param=list(power2=4,skew=0,tail=0.7,
           mean=0,sill=1,scale=0.2,nugget=0) ## heavy tails
data1 <- GeoSim(coordx=coords, corrmodel=corrmodel,
               model="SinhAsinh", param=param,sparse=TRUE)$data
lines(density(data1),lty=2)

```

```

param=list(power2=4,skew=0.5,tail=1,
            mean=0,sill=1,scale=0.2,nugget=0) ## asymmetry
data2 <- GeoSim(coordx=coords, corrmodel=corrmodel,
               model="SinhAsinh", param=param,sparse=TRUE)$data
lines(density(data2),lty=3)

#####
###
### Example 6. Simulation of a bivariate Gaussian RF
### with separable bivariate exponential correlation model
### on a regular grid.
###
#####

# Define the spatial-coordinates of the points:
x <- runif(500, 0, 2)
y <- runif(500, 0, 2)
coords <- cbind(x,y)

# Simulation of a bivariate spatial Gaussian RF:
# with a separable Bivariate Matern
set.seed(12)
param=list(mean_1=4,mean_2=2,scale=0.12,smooth=0.5,
           sill_1=1,sill_2=1,nugget_1=0,nugget_2=0,pcol=0.5)
data <- GeoSim(coordx=coords,corrmodel="Bi_matern_sep",
               param=param)$data
par(mfrow=c(1,2))

quilt.plot(coords,data[1,],col=terrain.colors(100),main="1",xlab="",ylab="")
quilt.plot(coords,data[2,],col=terrain.colors(100),main="2",xlab="",ylab="")

#####
###
### Example 7. Simulation of a spatio temporal Gaussian RF.
### observed on dynamical location sites with double exponential correlation
###
#####

# Define the dynamical spatial-coordinates of the points:

coordt=1:5
coordx_dyn=list()
maxN=40
set.seed(8)
for(k in 1:length(coordt))
{
  NN=sample(1:maxN,size=1)
  x <- runif(NN, 0, 1)
  y <- runif(NN, 0, 1)
  coordx_dyn[[k]]=cbind(x,y)
}

```

```

coordx_dyn

param<-list(nugget=0,mean=0,scale_s=0.2/3,scale_t=2/3,sill=1)
data <- GeoSim(coordx_dyn=coordx_dyn, coordt=coordt, corrmodel="Exp_Exp",
               param=param)$data
## spatial realization at first temporal instants
data[[1]]
## spatial realization at third temporal instants
data[[3]]

#####
###
### Example 8. Simulation of a Gaussian RF
### with a Wend0 correlation in the north emisphere of the planet earth
###
#####
distance="Geod";radius=6371

NN=8000 ## total point on the sphere on lon/lat format
set.seed(80)
coords=cbind(runif(NN,-180,180),runif(NN,0,90))
## Set the wendland parameters
corrmodel <- "Wend0"
param<-list(mean=0,sill=1,nugget=0,scale=1000,power2=3)
# Simulation of a spatial Gaussian RF on the sphere
#set.seed(2)
data <- GeoSim(coordx=coords,corrmodel=corrmodel,sparse=TRUE,
               distance=distance,radius=radius,param=param)$data
#require(globe)
#globe::globeearth(eye=place("newyorkcity"))
#globe::globepoints(loc=coords,pch=20,col = cm.colors(length(data),alpha=0.1)[rank(data)])

#####
###
### Example 9. Simulation of a Gaussian RF
### with Wend0 model on USA
###
#####

distance="Geod";radius=6371
NN=5000
x=runif(NN,-125,-67)
y=runif(NN,27,49)
coords=cbind(x,y)
## Set the wendland parameters
corrmodel <- "Wend0"
param<-list(mean=0,sill=1,nugget=0,scale=600,power2=3)
# Simulation of a spatial Gaussian RF on the sphere
#set.seed(2)
data <- GeoSim(coordx=coords,corrmodel=corrmodel,sparse=TRUE,
               distance=distance,radius=radius,param=param)$data
quilt.plot(coords,data,col=terrain.colors(100),xlab="",ylab="")
map("usa", add = TRUE)

```



```
#####
###
### Example 10. Simulation of a Wrapped RF
### with underlying exponential correlation
### on a regular grid
###
#####

# Define the spatial-coordinates of the points:
x <- runif(200,0, 1)
y <- runif(200,0, 1)
coords <- cbind(x,y)
set.seed(251)

# Simulation of a spatial wrapped RF:
sim <- GeoSim(coordx=coords, corrmodel="Exp",
              model="Wrapped",
              param=list(nugget=0,mean=0,scale=.1,sill=1))$data

long <- 0.08;
x1 <- coords[,1] + long*cos(sim)
y1 <- coords[,2] + long*sin(sim)
eps <- 0.1
plot(0,xlim=c(0-eps,1+eps),ylim=c(0-eps,1+eps));
require(shape)
Arrows(coords[,1], coords[,2], x1, y1, arr.length = 0.2, code = 2, arr.type = "triangle",col=1)
```

GeoSimapprox

Fast simulation of Gaussian and non Gaussian Random Fields.

Description

Simulation of Gaussian and some non Gaussian spatial, spatio-temporal and spatial bivariate random fields using approximate methods of simulation.

Usage

```
GeoSimapprox(coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL,corrmodel, distance="Euc1",GPU=NUL
param, radius=6371,X=NULL)
```

Arguments

| | |
|--------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
|--------|--|

| | |
|------------|--|
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| GPU | Numeric; if NULL (the default) no GPU computation is performed. |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| local | Numeric; number of local work-items of the GPU |
| method | String; the type of approximation method. Default is TB that is the turning band method. The other possible choice is Vecchia that is the Vecchia method. |
| M | Numeric; the number of neighbors in the Vecchia method. |
| L | Numeric; the number of lines in the turning band method. |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. Gaussian is the default, see the Section Details . |
| n | Numeric; the number of trials for binomial RFs. The number of successes in the negative Binomial RFs. Default is 1. |
| param | A list of parameter values required in the simulation procedure of RFs, see Examples . |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| X | Numeric; Matrix of space-time covariates. |

Value

Returns an object of class GeoSim. An object of class GeoSim is a list containing at most the following components:

| | |
|------------|---|
| bivariate | Logical:TRUE if the Gaussian RF is bivariate, otherwise FALSE; |
| coordx | A d -dimensional vector of spatial coordinates; |
| coordy | A d -dimensional vector of spatial coordinates; |
| coordt | A t -dimensional vector of temporal coordinates; |
| coordx_dyn | A list of dynamical (in time) spatial coordinates; |
| corrmodel | The correlation model; see GeoCovmatrix . |
| data | The vector or matrix or array of data, see GeoFit ; |
| distance | The type of spatial distance; |
| method | The method of simulation |
| model | The type of RF, see GeoFit . |

| | |
|-----------|--|
| n | The number of trial for Binomial RFs;the number of successes in a negative Binomial RFs; |
| numcoord | The number of spatial coordinates; |
| numtime | The number the temporal realisations of the RF; |
| param | The vector of parameters' estimates; |
| radius | The radius of the sphere if coordinates are passed in lon/lat format; |
| randseed | The seed used for the random simulation; |
| spacetime | TRUE if spatio-temporal and FALSE if spatial RF; |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/view/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

J. Guinness (2018) Permutation and Grouping Methods for Sharpening Gaussian Process Approximations *Technometrics* 60(4) 415-429.

D. Arroyo, X. Emery (2020) An R Implementation of a Continuous Spectral Algorithm for Simulating Vector Gaussian Random Fields in Euclidean Spaces ACM Transactions on Mathematical Software Volume 47(1)

Examples

```
library(GeoModels)
library(fields)

#####
###
### Example 1. Simulation of a large spatial Gaussian RF
###           with Turning band method
#####
set.seed(6)
x <- runif(50000)
y <- runif(50000)
coords=cbind(x,y)
# Simulation of a spatial Gaussian RF with Matern correlation function
data1 <- GeoSimapprox(coords, corrmodel="Matern",
                      method="TB", L=500,
                      param=list(smooth=0.5, mean=0, sill=1, scale=0.4/3, nugget=0))$data
quilt.plot(coords, data1)
```

| | |
|--------------|--|
| GeoSimCopula | <i>Simulation of Gaussian and non Gaussian Random Fields using copula.</i> |
|--------------|--|

Description

Simulation of Gaussian and some non Gaussian spatial, spatio-temporal and spatial bivariate random fields using Gaussian or Clayton copula. The function return a realization of a Random Field for a given covariance model and covariance parameters. Simulation is based on Cholesky decomposition.

Usage

```
GeoSimCopula(coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, corrmodel, distance="Eucl",
  GPU=NULL, grid=FALSE, local=c(1,1),method="cholesky", model='Gaussian', n=1, param,
  radius=6371, sparse=FALSE, copula="Gaussian",X=NULL)
```

Arguments

| | |
|------------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a ($d \times 2$)-matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial RF is expected. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description see the Section Details . |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| GPU | Numeric; if NULL (the default) no GPU computation is performed. |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites (irregular grid). |
| local | Numeric; number of local work-items of the GPU |
| method | String; the type of matrix decomposition used in the simulation. Default is cholesky. The other possible choices is svd. |
| model | String; the type of RF and therefore the densities associated to the likelihood objects. Gaussian is the default, see the Section Details . |
| n | Numeric; the number of trials for binomial RFs. The number of successes in the negative Binomial RFs. Default is 1. |
| param | A list of parameter values required in the simulation procedure of RFs, see Examples . |

| | |
|--------|---|
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| sparse | Logical; if TRUE then cholesky decomposition is performed using sparse matrices algorithms (spam package). It should be used with compactly supported covariance models.FALSE is the default. |
| copula | String; the type of copula. It can be "Clayton" or "Gaussian" |
| X | Numeric; Matrix of space-time covariates. |

Value

Returns an object of class GeoSimCopula. An object of class GeoSimCopula is a list containing at most the following components:

| | |
|------------|--|
| bivariate | Logical:TRUE if the Gaussian RF is bivariate, otherwise FALSE; |
| coordx | A d -dimensional vector of spatial coordinates; |
| coordy | A d -dimensional vector of spatial coordinates; |
| coor dt | A t -dimensional vector of temporal coordinates; |
| coordx_dyn | A list of dynamical (in time) spatial coordinates; |
| corrmodel | The correlation model; see GeoCovmatrix . |
| data | The vector or matrix or array of data, see GeoFit ; |
| distance | The type of spatial distance; |
| method | The method of simulation |
| model | The type of RF, see GeoFit . |
| n | The number of trial for Binomial RFs;the number of successes in a negative Binomial RFs; |
| numcoord | The number of spatial coordinates; |
| numtime | The number the temporal realisations of the RF; |
| param | A list of the parameters |
| radius | The radius of the sphere if coordinates are passed in lon/lat format; |
| randseed | The seed used for the random simulation; |
| spacetime | TRUE if spatio-temporal and FALSE if spatial RF; |
| copula | The type of copula |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

Examples

```
library(GeoModels)
library(mapproj)
library(fields)
#####
###
### Example 1. Simulation of a Beta and Kumaraswamy RF
### with Gaussian and Beta Copula
### with underlying Wend0 correlation.
```

```

###
#####
set.seed(261)
NN=1400
x <- runif(NN);y <- runif(NN)
coords=cbind(x,y)

shape1=3
shape2=3
sill=1
smooth=0

corrmodel="GenWend"
min=0;max=1
param=list(smooth=smooth,power2=4, min=min,max=max,
           mean=0,sill=sill,scale=0.2,nugget=0,shape1=shape1,shape2=shape2)

data <- GeoSimCopula(coordx=coords, corrmodel=corrmodel, model="Beta",param=param,
                    copula="Gaussian",sparse=TRUE)$data
param=list(smooth=smooth,power2=4, min=min,max=max,
           mean=0,sill=sill,scale=0.2,nugget=0,shape1=shape1,shape2=shape2,nu=2)

data1 <- GeoSimCopula(coordx=coords, corrmodel=corrmodel, model="Beta",param=param,
                    copula="Clayton",sparse=TRUE)$data

#####
###
### Example 2. Simulation of a reparametrized Beta RF
### for beta regression
### with Gaussian and Clayton Copula
### with underlying Wendland correlation.
###
#####
X=cbind(rep(1,NN),runif(NN))
param=list(smooth=smooth,power2=4, min=min,max=max,
           mean=0,mean1=0.2,sill=1,scale=0.3,nugget=0,shape=2)

data <- GeoSimCopula(coordx=coords, corrmodel=corrmodel, model="Beta2",param=param,
                    copula="Gaussian",sparse=TRUE,X=X)$data

param=list(smooth=smooth,power2=4, min=min,max=max,
           mean=0,mean1=0.2,sill=1,scale=0.3,nugget=0,shape=2,nu=1)
data1 <- GeoSimCopula(coordx=coords, corrmodel=corrmodel, model="Beta2",param=param,
                    copula="Clayton",sparse=TRUE,X=X)$data

par(mfrow=c(1,2))
plot(density(data))
plot(density(data1))
GeoScatterplot(data,coords,maxdist=.05,numbins=6)
GeoScatterplot(data1,coords,maxdist=.05,numbins=6)

```

Description

The function performs statistical hypothesis tests for nested models based on composite or standard likelihood versions of Wald-type and Wilks-type (likelihood ratio) statistics.

Usage

```
GeoTests(object1, object2, ..., statistic)
```

Arguments

| | |
|-----------|--|
| object1 | An object of class <code>GeoFit</code> . |
| object2 | An object of class <code>GeoFit</code> that is a nested model within object1. |
| ... | Further successively nested objects. |
| statistic | String; the name of the statistic used within the hypothesis test (see Details). |

Details

The implemented hypothesis tests for nested models are based on the following statistics:

1. Wald-type (Wald);
2. Likelihood ratio or Wilks-type (Wilks under standard likelihood); For composite likelihood available variants of the basic version are:
 - Rotnitzky and Jewell adjustment (WilksRJ);
 - Satterhwaite adjustment (WilksS);
 - Chandler and Bate adjustment (WilksCB);
 - Pace, Salvan and Sartori adjustment (WilksPSS);

More specifically, consider an p -dimensional random vector \mathbf{Y} with probability density function $f(\mathbf{y}; \theta)$, where $\theta \in \Theta$ is a q -dimensional vector of parameters. Suppose that $\theta = (\psi, \tau)$ can be partitioned in a q' -dimensional subvector ψ and q'' -dimensional subvector τ . Assume also to be interested in testing the specific values of the vector ψ . Then, one can use some statistical hypothesis tests for testing the null hypothesis $H_0 : \psi = \psi_0$ against the alternative $H_1 : \psi \neq \psi_0$. Composite likelihood versions of 'Wald' and 'score' statistics have the usual asymptotic chi-square distribution with q' degree of freedom. The Wald-type statistic is

$$W = (\hat{\psi} - \psi_0)^T (G^{\psi\psi})^{-1} (\hat{\theta}) (\hat{\psi} - \psi_0),$$

where $G_{\psi\psi}$ is the $q' \times q'$ submatrix of the Godambe or Fisher information pertaining to ψ and $\hat{\theta}$ is the maximum likelihood estimator from the full model. This statistic can be called from the routine `GeoTests` assigning at the argument `statistic` the value: `Wald`.

Alternatively to the Wald-type statistic one can use the composite version of the Wilks-type or likelihood ratio statistic, given by

$$W = 2[C\ell(\hat{\theta}; \mathbf{y}) - C\ell\{\psi_0, \hat{\tau}(\psi_0); \mathbf{y}\}].$$

In the composite likelihood case, the asymptotic distribution of the composite likelihood ratio statistic is given by

$$W \sim \sum_i \lambda_i \chi^2,$$

for $i = 1, \dots, q'$, where χ_i^2 are q' iid copies of a chi-square one random variable and $\lambda_1, \dots, \lambda_{q'}$ are the eigenvalues of the matrix $(H^{\psi\psi})^{-1} G^{\psi\psi}$. There exist several adjustments to the composite

likelihood ratio statistic in order to get an approximated $\chi^2_{q'}$. For example, Rotnitzky and Jewell (1990) proposed the adjustment $W' = W/\bar{\lambda}$ where $\bar{\lambda}$ is the average of the eigenvalues λ_i . This statistic can be called within the routine by the value: WilksRJ. A better solution is proposed by Satterthwaite (1946) defining $W'' = \nu W/(q'\bar{\lambda})$, where $\nu = (\sum_i \lambda)^2 / \sum_i \lambda_i^2$ for $i = 1 \dots, q'$, is the effective number of the degree of freedom. Note that in this case the distribution of the likelihood ratio statistic is a chi-square random variable with ν degree of freedom. This statistic can be called from the routine assigning the value: WilksS. For the adjustments suggested by Chandler and Bate (2007) and Pace, Salvan and Sartori (2011) we refer to the articles (see **References**), these versions can be called from the routine assigning respectively the values: WilksCB and WilksPSS.

Value

An object of class `c("data.frame")`. The object contain a table with the results of the tested models. The rows represent the responses for each model and the columns the following results:

| | |
|------------|---|
| Num.Par | The number of the model's parameters. |
| Diff.Par | The difference between the number of parameters of the model in the previous row and those in the actual row. |
| Df | The effective number of degree of freedom of the chi-square distribution. |
| Chisq | The observed value of the statistic. |
| Pr(>chisq) | The p-value of the quantile Chisq computed using a chi-squared distribution with Df degrees of freedom. |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

- Chandler, R. E., and Bate, S. (2007). Inference for Clustered Data Using the Independence log-likelihood. *Biometrika*, **94**, 167–183.
- Pace, L., Salvan, A. and Sartori, N. (2011). Adjusting Composite Likelihood Ratio Statistics. *Statistica Sinica*, **21**, 129–148.
- Rotnitzky, A. and Jewell, N. P. (1990). Hypothesis Testing of Regression Parameters in Semiparametric Generalized Linear Models for Cluster Correlated Data. *Biometrika*, **77**, 485–497.
- Satterthwaite, F. E. (1946). An Approximate Distribution of Estimates of Variance Components. *Biometrics Bulletin*, **2**, 110–114.
- Varin, C., Reid, N. and Firth, D. (2011). An Overview of Composite Likelihood Methods. *Statistica Sinica*, **21**, 5–42.

See Also

[GeoFit](#).

Examples

```
library(GeoModels)
#####
###
### Example 1. Parametric test of Gaussianity
```



```

### using SinhAsinh random fields using standard likelihood
###
#####
set.seed(314)
model="SinhAsinh"
# Define the spatial-coordinates of the points:
NN=500
x = runif(NN, 0, 1)
y = runif(NN, 0, 1)
coords = cbind(x,y)
# Parameters
mean=0; nugget=0; sill=1
### skew and tail parameters
skew=0;tail=1 ## H0 is Gaussianity
# underlying model correlation
corrmodel="Wend0"
power2=4;c_supp=0.2

# simulation
param=list(power2=power2,skew=skew,tail=tail,
           mean=mean,sill=sill,scale=c_supp,nugget=nugget)
data = GeoSim(coordx=coords, corrmodel=corrmodel,model=model, param=param)$data

##### H1
fixed=list(power2=power2,nugget=nugget,mean=mean)
start=list(scale=c_supp,skew=skew,tail=tail,sill=sill)

lower=list(scale=0,skew=-1 ,tail=0.5,sill=0)
upper=list(scale=2,skew=1,tail=1.5,sill=5)
# Maximum pairwise composite-likelihood fitting of the RF:
fith1 = GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
              likelihood="Full",type="Standard",varest=TRUE,
              lower=lower,upper=upper,
              optimizer="nlminb",
              start=start,fixed=fixed)

fith1$param

##### H0: Gaussianity (i.e tail=1, skew=0 fixed)
fixed=list(power2=power2,nugget=nugget,mean=mean,tail=1,skew=0)
start=list(scale=c_supp,sill=sill)
lower=list(scale=0,sill=0)
upper=list(scale=2,sill=5)
# Maximum pairwise composite-likelihood fitting of the RF:
fith0 = GeoFit(data=data,coordx=coords,corrmodel=corrmodel, model=model,
              likelihood="Full",type="Standard",varest=TRUE,
              lower=lower,upper=upper,
              optimizer="nlminb",
              start=start,fixed=fixed)

# Wald statistic test
GeoTests(fith1, fith0 ,statistic='Wald')
# likelihood ratio statistic test
GeoTests(fith1, fith0 , statistic='Wilks')

```

```
#####
###
### Example 2. Composite likelihood-based hypothesis testing
### for a Gaussian RF
### Testing significance of a regression parameter
###
#####
#set.seed(31)
#N=500
#x = runif(N, 0, 1)
#y = runif(N, 0, 1)
#X=cbind(rep(1,N),runif(N))
#coords=cbind(x,y)

# Set the model's parameters:
#corrmodel = "Exp"
#mean = 1; mean1=0.3 ## H0: mean1=0
#sill = 1
#nugget = 0
#scale = 0.15/3

#model="Gaussian"

# Simulation of the spatial Gaussian random field:
#data = GeoSim(coordx=coords, corrmodel=corrmodel, model=model,
#      param=list(mean=mean,mean1=mean1,sill=sill,
#      nugget=nugget,scale=scale),X=X)$data

# Pairwise-likelihood fitting of the random field, full model:
#start=list(mean=mean,mean1=mean1,scale=scale,sill=sill)
#fixed=list(nugget=nugget)
#fitH1 = GeoFit(data=data,coordx=coords,corrmodel=corrmodel, maxdist=0.05,model=model,
#      sensitivity=TRUE,likelihood="Marginal",type="Pairwise",
#      fixed=fixed,start=start,X=X)
## updating object computing std err estimation using parametric bootstrap
#fitH1=GeoVarestbootstrap(fitH1,K=100)

# Pairwise-likelihood fitting of the random field, with a nested model:
#start=list(mean=mean,scale=scale,sill=sill)
#fixed=list(nugget=nugget,mean1=0) # setting H0 restriction
#fitH0 = GeoFit(data=data,coordx=coords,corrmodel=corrmodel, maxdist=0.05,model=model,
#      sensitivity=TRUE,likelihood="Marginal",type="Pairwise",
#      fixed=fixed,start=start,X=X)
## updating object computing std err estimation using parametric bootstrap
#fitH0=GeoVarestbootstrap(fitH0,K=100)

# Hypothesis testing results:
# composite Wald statistic test:
#GeoTests(fitH1, fitH0 ,statistic='Wald')
```

Description

The procedure update a `GeoFit` object estimating stderr estimation using parametric bootstrap.

Usage

```
GeoVarestbootstrap(fit,K=100,sparse=FALSE,GPU=NULL,local=c(1,1),optimizer="Nelder-Mead",
  lower=NULL, upper=NULL, method="cholesky",memdist=TRUE,seed=1)
```

Arguments

| | |
|------------------------|--|
| <code>fit</code> | A fitted object obtained from the GeoFit . |
| <code>K</code> | The number of simulations in the parametric bootstrap. |
| <code>sparse</code> | Logical; if TRUE then cholesky decomposition is performed using sparse matrices algorithms (spam package). |
| <code>GPU</code> | Numeric; if NULL (the default) no OpenCL computation is performed. The user can choose the device to be used. Use <code>DeviceInfo()</code> function to see available devices, only double precision devices are allowed |
| <code>local</code> | Numeric; number of local work-items of the OpenCL setup |
| <code>optimizer</code> | The type of optimization algorithm. See GeoFit for details. |
| <code>lower</code> | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. |
| <code>upper</code> | An optional named list giving the values for the upper bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. |
| <code>method</code> | String; The method of simulation. Default is cholesky. For large data set two options are Vecchia or TB |
| <code>memdist</code> | Logical; if TRUE then the distances in the composite likelihood are computed before the optimization. |
| <code>seed</code> | Numeric; The seed used in the n-fold kriging cross-validation. Default is 1. |

Details

The function update a `GeoFit` object estimating stderr estimation using parametric bootstrap.

Value

Returns an object of class `GeoFit`.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#).

GeoVariogram

*Empirical Variogram estimation***Description**

The function returns an empirical estimate of the variogram for spatio (temporal) and bivariate random fields.

Usage

```
GeoVariogram(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, cloud=FALSE, distance="Eucl",
             grid=FALSE, maxdist=NULL, neighb=NULL, maxtime=NULL, memdist=FALSE, numbins=NULL, radius=6)
```

Arguments

| | |
|------------|---|
| data | A d -dimensional vector (a single spatial realisation) or a $(n \times d)$ -matrix (n iid spatial realisations) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or an $(d \times d \times n)$ -array (n iid spatial realisations on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(t \times d \times n)$ -array (n iid spatial-temporal realisations) or or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid) or an $(d \times d \times t \times n)$ -array (n iid spatial-temporal realisations on regular grid). See GeoFit for details. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) assigning 2-dimensions of spatial coordinates or a numeric d -dimensional vector assigning 1-dimension of spatial coordinates. Coordinates on a sphere for a fixed radius radius are passed in lon/lat format expressed in decimal degrees. |
| coordy | A numeric vector assigning 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| cloud | Logical; if TRUE the variogram cloud is computed, otherwise if FALSE (the default) the empirical (binned) variogram is returned. |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| grid | Logical; if FALSE (the default) the data are interpreted as spatial or spatial-temporal realisations on a set of non-equispaced spatial sites. |
| maxdist | A numeric value denoting the spatial maximum distance, see the Section Details . |
| memdist | Logical; if FALSE then all the distances are computed during the variogram computation. If TRUE then the RANN package is used to find the distances specifying a maxdist and a neighb. The second option can be useful for large datasets |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood in the composite likelihood computation. See the Section Details for more information. |

| | |
|-----------|--|
| maxtime | A numeric value denoting the temporal maximum distance, see the Section Details . |
| numbins | A numeric value denoting the numbers of bins, see the Section Details . |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| type | A String denoting the type of variogram. The option available is : variogram. |
| bivariate | Logical; if FALSE (the default) the data are interpreted as univariate spatial or spatial-temporal realisations. Otherwise they are interpreted as a realization from a bivariate field. |

Details

We briefly report the definitions of semi-variogram used in this function. In the case of a spatial Gaussian random field the sample variogram estimator is defined by

$$\hat{\gamma}(h) = 0.5 \sum_{x_i, x_j \in N(h)} (Z(x_i) - Z(x_j))^2 / |N(h)|$$

where $N(h)$ is the set of all the sample pairs whose distances fall into a tolerance region with size h (equispaced intervals are considered).

In the case of a spatio-temporal Gaussian random field the sample variogram estimator is defined by

$$\hat{\gamma}(h, u) = 0.5 \sum_{(x_i, l), (x_j, k) \in N(h, u)} (Z(x_i, l) - Z(x_j, k))^2 / |N(h, u)|$$

where $N(h, u)$ is the set of all the sample pairs whose spatial distances fall into a tolerance region with size h and $|k - l| = u$. Note, that $Z(x_i, l)$ is the observation at site x_i and time l .

The numbins parameter indicates the number of adjacent intervals to consider in order to grouped distances with which to compute the (weighted) least squares.

The maxdist parameter indicates the maximum spatial distance below which the shorter distances will be considered in the calculation of the (weighted) least squares.

The maxtime parameter indicates the maximum temporal distance below which the shorter distances will be considered in the calculation of the (weighted) least squares.

Value

Returns an object of class Variogram. An object of class Variogram is a list containing at most the following components:

| | |
|----------|---|
| bins | Adjacent intervals of grouped spatial distances if cloud=FALSE. Otherwise if cloud=TRUE all the spatial pairwise distances; |
| bint | Adjacent intervals of grouped temporal distances if cloud=FALSE. Otherwise if cloud=TRUE all the temporal pairwise distances; |
| cloud | If the variogram cloud is returned (TRUE) or the empirical variogram (FALSE); |
| centers | The centers of the spatial bins; |
| distance | The type of spatial distance; |
| lenbins | The number of pairs in each spatial bin; |
| lenbinst | The number of pairs in each spatial-temporal bin; |
| lenbint | The number of pairs in each temporal bin; |

| | |
|---------------|--|
| maxdist | The maximum spatial distance used for the calculation of the variogram. If no spatial distance is specified then it is NULL; |
| maxtime | The maximum temporal distance used for the calculation of the variogram. If no temporal distance is specified then it is NULL; |
| spacetime_dyn | If the space-time variogram is obtained using dynamical coordinates then it is(TRUE). |
| variograms | The empirical spatial variogram; |
| variogramst | The empirical spatial-temporal variogram; |
| variogramt | The empirical temporal variogram; |
| type | The type of estimated variogram |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

- Cressie, N. A. C. (1993) *Statistics for Spatial Data*. New York: Wiley.
- Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Springer Verlag, New York.

See Also

[GeoFit](#)

Examples

```
library(GeoModels)

#####
###
### Example 1. Empirical estimation of the semi-variogram from a
### spatial Gaussian random field with exponential correlation.
###
#####
set.seed(514)
# Set the coordinates of the sites:
x = runif(200, 0, 1)
y = runif(200, 0, 1)
coords = cbind(x,y)
# Set the model's parameters:
corrmodel = "exponential"
mean = 0
sill = 1
nugget = 0
scale = 0.3/3

# Simulation of the spatial Gaussian random field:
data = GeoSim(coordx=coords, corrmodel=corrmodel, param=list(mean=mean,
sill=sill, nugget=nugget, scale=scale))$data

# Empirical spatial semi-variogram estimation:
vario = GeoVariogram(coordx=coords,data=data,maxdist=0.6)
```

```

plot(vario,pch=20,ylim=c(0,1),ylab="Semivariogram",xlab="Distance")

#####
###
### Example 2. Empirical estimation of the variogram from a
### spatio-temporal Gaussian random fields with Gneiting
### correlation function.
###
#####

set.seed(331)
# Define the temporal sequence:
# Set the coordinates of the sites:
x = runif(200, 0, 1)
y = runif(200, 0, 1)
coords = cbind(x,y)
times = seq(1,10,1)

# Simulation of a spatio-temporal Gaussian random field:
data = GeoSim(coordx=coords, coordt=times, corrmodel="gneiting",
              param=list(mean=0,scale_s=0.08,scale_t=0.4,sill=1,
                          nugget=0,power_s=1,power_t=1,sep=0.5))$data

# Empirical spatio-temporal semi-variogram estimation:
vario_st = GeoVariogram(data=data, coordx=coords, coordt=times, maxtime=7,maxdist=0.5)

plot(vario_st)

#####
###
### Example 3. Empirical estimation of the (cross) semivariograms
### from a bivariate Gaussian random fields with Matern
### correlation function.
###
#####
# Simulation of a bivariate spatial Gaussian random field:
set.seed(293)
# Define the spatial-coordinates of the points:
x = runif(400, 0, 1)
y = runif(400, 0, 1)
coords=cbind(x,y)

# Simulation of a bivariate Gaussian Random field
# with matern (cross) covariance function
param=list(mean_1=0,mean_2=0,scale_1=0.1/3,scale_2=0.15/3,scale_12=0.15/3,
            sill_1=1,sill_2=1,nugget_1=0,nugget_2=0,
            smooth_1=0.5,smooth_12=0.5,smooth_2=0.5,pcol=0.3)
data = GeoSim(coordx=coords, corrmodel="Bi_matern", param=param)$data

# Empirical semi-(cross)variogram estimation:
biv_vario=GeoVariogram(data,coordx=coords, bivariate=TRUE,maxdist=c(0.5,0.5,0.5))

plot(biv_vario,pch=20)

```

Description

the function returns the parameters' estimates and the estimates' variances of a random field obtained by the weighed least squares estimator.

Usage

```
GeoWLS(data, coordx, coordy=NULL, coordt=NULL, coordx_dyn=NULL, corrmodel,
        distance="Eucl", fixed=NULL, grid=FALSE, maxdist=NULL, neighb=NULL,
        maxtime=NULL, model='Gaussian', optimizer='Nelder-Mead',
        numbins=NULL, radius=6371, start=NULL, weighted=FALSE)
```

Arguments

| | |
|------------|---|
| data | A d -dimensional vector (a single spatial realisation) or a $(d \times d)$ -matrix (a single spatial realisation on regular grid) or an $(d \times d \times n)$ -array (n iid spatial realisations on regular grid) or a $(t \times d)$ -matrix (a single spatial-temporal realisation) or an $(d \times d \times t \times n)$ -array (a single spatial-temporal realisation on regular grid). See GeoFit for details. |
| coordx | A numeric $(d \times 2)$ -matrix (where d is the number of spatial sites) giving 2-dimensions of spatial coordinates or a numeric d -dimensional vector giving 1-dimension of spatial coordinates. |
| coordy | A numeric vector giving 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector giving 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description (see GeoFit). |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details of GeoFit . |
| fixed | A named list giving the values of the parameters that will be considered as known values. The listed parameters for a given correlation function will be not estimated, i.e. if <code>list(nugget=0)</code> the nugget effect is ignored. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| maxdist | A numeric value denoting the maximum distance, see Details in GeoFit . |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood. See Details and GeoFit |
| maxtime | Numeric; an optional positive value indicating the maximum temporal lag considered. See Details and GeoFit . |
| model | String; the type of random field. Gaussian is the default, see GeoFit for the different types. |

| | |
|-----------|--|
| optimizer | String; the optimization algorithm (see optim for details). 'Nelder-Mead' is the default. |
| numbins | A numeric value denoting the numbers of bins, see the Section Details |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| start | A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. NULL is the default (see GeoFit). |
| weighted | Logical; if TRUE then the weighted least square estimator is considered. If FALSE (the default) then the classic least square is used. |

Details

The numbins parameter indicates the number of adjacent intervals to consider in order to grouped distances with which to compute the (weighted) lest squares.

The maxdist parameter indicates the maximum distance below which the shorter distances will be considered in the calculation of the (weigthed) least squares.

Value

Returns an object of class WLS. An object of class WLS is a list containing at most the following components:

| | |
|-------------|--|
| bins | Adjacent intervals of grouped distances; |
| bint | Adjacent intervals of grouped temporal separations |
| centers | The centers of the bins; |
| coordx | The vector or matrix of spatial coordinates; |
| coordy | The vector of spatial coordinates; |
| coordt | The vector of temporal coordinates; |
| convergence | A string that denotes if convergence is reached; |
| corrmodel | The correlation model; |
| data | The vector or matrix of data; |
| distance | The type of spatial distance; |
| fixed | The vector of fixed parameters; |
| iterations | The number of iteration used by the numerical routine; |
| maxdist | The maximum spatial distance used for the calculation of the variogram used in least square estimation. If no spatial distance is specified then it is NULL; |
| maxtime | The maximum temporal distance used for the calculation of the variogram used in least square estimation. If no temporal distance is specified then it is NULL; |
| message | Extra message passed from the numerical routines; |
| model | The type of random fields; |
| numcoord | The number of spatial coordinates; |
| numtime | The number the temporal realisations of the random field; |
| param | The vector of parameters' estimates; |
| variograms | The empirical spatial variogram; |
| variogramt | The empirical temporal variogram; |
| variogramst | The empirical spatial-temporal variogram; |
| weighted | A logical value indicating if its the weighted method; |
| wls | The value of the least squares at the minimum. |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

- Cressie, N. A. C. (1993) *Statistics for Spatial Data*. New York: Wiley.
- Gaetan, C. and Guyon, X. (2010) *Spatial Statistics and Modelling*. Springer Verlag, New York.

See Also

[GeoFit](#), [optim](#)

Examples

```
library(GeoModels)

# Set the coordinates of the sites:

set.seed(211)
x <- runif(200, 0, 1)
set.seed(98)
y <- runif(200, 0, 1)
coords <- cbind(x,y)

#####
###
### Example 1. Least square fitting of a Gaussian random field
### with exponential correlation.
###
#####

# Set the model's parameters:
corrmodel <- "Exponential"
mean <- 0
sill <- 1
nugget <- 0
scale <- 0.15/3
param <- list(mean=0,sill=sill, nugget=nugget, scale=scale)
# Simulation of the Gaussian random field:
set.seed(2)
data <- GeoSim(coordx=coords, corrmodel=corrmodel, param=param)$data

fixed=list(nugget=0,mean=mean)
start=list(scale=scale,sill=sill)
# Least square fitting of the random field:
fit <- GeoWLS(data=data,coordx=coords, corrmodel=corrmodel,
              fixed=fixed,start=start,maxdist=0.5)

# Results:
print(fit)
```

```
#####
###
### Example 3. Least square fitting of a spatio-temporal
### Gaussian random field with double exponential correlation.
###
#####

# Define the temporal sequence:
time <- seq(1, 10, 1)
mean <- 0
sill <- 1
scale_s <- 0.15/3
scale_t <- 2/3
param <- list(mean=0,scale_s=scale,scale_t=scale_t,sill=sill,nugget=nugget)
# Simulation of the Gaussian random field:
set.seed(35)
data <- GeoSim(coordx=coords,coordt=time, corrmodel="exp_exp",
               param=param)$data

fixed<-list(nugget=nugget,mean=0)
start<-list(scale_s=scale_s,scale_t=scale_t,sill=1)
# Weighted least square estimation:
fit <- GeoWLS(data=data, coordx=coords,coordt=time, corrmodel="exp_exp",
              ,maxdist=0.5,maxtime=3,fixed=fixed,start=start)

# Results
print(fit)
```

Lik

Optimizes the Log Likelihood

Description

Subroutine called by GeoFit. The procedure estimates the model parameters by maximization of the log-likelihood.

Usage

```
Lik(copula,bivariate,coordx,coordy,coordt,coordx_dyn,corrmodel,data,fixed,flagcor,flagnuis,
    grid,lower,mdecomp,model,namescorr,namesnuis,namesparam,numcoord,
    numpairs,numparamcor,numtime,optimizer,onlyvar,parallel,param,radius,setup,
    spacetime,sparse,varest,taper,type,upper,ns,X,neighb)
```

Arguments

| | |
|-----------|---|
| copula | String; the type of copula. It can be "Beta" or "Gaussian" |
| bivariate | Logical; if TRUE then the data come from a bivariate random field. Otherwise from a univariate random field. |
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of spatial sites) assigning 2-dimensions of spatial coordinates or a numeric d -dimensional vector assigning 1-dimension of spatial coordinates. |

| | |
|-------------|---|
| coordy | A numeric vector assigning 1-dimension of spatial coordinates; coordy is interpreted only if coordx is a numeric vector or grid=TRUE otherwise it will be ignored. Optional argument, the default is NULL then coordx is expected to be numeric a $(d \times 2)$ -matrix. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. Optional argument, the default is NULL then a spatial random field is expected. |
| coordx_dyn | A list of m numeric $(d_t \times 2)$ -matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | Numeric; the id of the correlation model. |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |
| flagcor | A numeric vector of flags denoting which correlation parameters have to be estimated. |
| flagnuis | A numeric vector of flags denoting which nuisance parameters have to be estimated. |
| fixed | A numeric vector of parameters that will be considered as known values. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| lower | An optional named list giving the values for the lower bound of the space parameter when the optimizer is L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| model | Numeric; the id value of the density associated to the likelihood objects. |
| namescorr | String; the names of the correlation parameters. |
| namesnuis | String; the names of the nuisance parameters. |
| namesparam | String; the names of the parameters to be maximised. |
| numcoord | Numeric; the number of coordinates. |
| numpairs | Numeric; the number of pairs. |
| numparamcor | Numeric; the number of the correlation parameters. |
| numtime | Numeric; the number of temporal observations. |
| mdecomp | String; the type of matrix decomposition used in the simulation. Default is cholesky. The other possible choices is svd (Singular values decomposition). |
| optimizer | String; the optimization algorithm (see optim for details). Nelder-Mead is the default. Other possible choices are ucminf, nlm, BFGS L-BFGS-B and nlminb. In these last two cases upper and lower bounds can be passed by the user. In the case of one-dimensional optimization, the function optimize is used. |
| onlyvar | Logical; if TRUE (and varest is TRUE) only the variance covariance matrix is computed without optimizing. FALSE is the default. |
| parallel | Logical; if TRUE optimization is performed using optimParallel using the maximum number of cores, when optimizer is L-BFGS-B.FALSE is the default. |
| param | A numeric vector of parameters. |
| sparse | Logical; if TRUE then maximum likelihood is computed using sparse matrices algorithms.FALSE is the default. |
| radius | Numeric; the radius of the sphere when considering data on a sphere. |
| ns | Numeric; vector of number of location sites for each temporal instants |
| setup | A List of useful components for the estimation based on the maximum tapered likelihood. |

| | |
|-----------|---|
| spacetime | Logical; if the random field is spatial (FALSE) or spatio-temporal (TRUE). |
| varest | Logical; if TRUE the estimate' variances and standard errors are returned. FALSE is the default. |
| taper | String; the name of the taper correlation function. |
| type | String; the type of the likelihood objects. If Pairwise (the default) then the marginal composite likelihood is formed by pairwise marginal likelihoods. |
| upper | An optional named list giving the values for the upper bound of the space parameter when the optimizer is or L-BFGS-B or nlminb or optimize. The names of the list must be the same of the names in the start list. |
| X | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification. |
| neighb | Numeric;parameter for vecchia approximation using GPvecchia package |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

| | |
|-----------|-----------------------------|
| MatDecomp | <i>Matrix decomposition</i> |
|-----------|-----------------------------|

Description

Matrix decomposition.

Usage

```
MatDecomp(mtx, method)
```

Arguments

| | |
|--------|---|
| mtx | numeric; a square positive or semipositive definite matrix. |
| method | string; the type of matrix decomposition. Two possible choices: cholesky and svd. |

Details

Decomposition of a square positive or positive semidefinite matrix.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

MatSqrt, MatInv, MatLogDet

Square root, inverse and log determinant of a (semi)positive definite matrix, given a matrix decomposition.

Description

Square root, inverse and log determinant of a (semi)positive definite matrix, given a matrix decomposition.

Usage

```
MatSqrt(mat.decomp,method)
MatInv(mat.decomp,method)
MatLogDet(mat.decomp,method)
```

Arguments

| | |
|------------|---|
| mat.decomp | numeric; a matrix decomposition. |
| method | string; the type of matrix decomposition. Two possible choices: cholesky and svd. |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[MatDecomp](#)

Examples

```
library(GeoModels)
#####
###
### Example 1. Inverse of Covariance matrix associated to
### a Matern correlation model
###
#####
# Define the spatial-coordinates of the points:
x <- runif(15, 0, 1)
y <- runif(15, 0, 1)
coords <- cbind(x,y)
# Matern Parameters
param=list(smooth=0.5,sill=1,scale=0.2,nugget=0)
a=matrix <- GeoCovmatrix(coordx=coords, corrmatrix="Matern", param=param)

## decomposition with cholesky method
b=MatDecomp(a$covmat,method="cholesky")
## inverse of covariance matrix
inverse=MatInv(b,method="cholesky")
```

NuisParam

*Lists the Nuisance Parameters of a Random Field***Description**

The procedure returns a list with the nuisance parameters of a given random field model.

Usage

```
NuisParam(model, bivariate=FALSE,num_betas=c(1,1),copula=NULL)
```

Arguments

| | |
|-----------|--|
| model | String; the name of a random field. |
| bivariate | Logical; if FALSE (the default) the correlation model is univariate spatial or spatial-temporal. Otherwise is bivariate. |
| num_betas | Numerical; the number of mean parameters in the linear specification (default is 1) |
| copula | The type of copula. |

Details

The function returns a list with the nuisance parameters of a given random field model.

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

Examples

```
library(GeoModels)

NuisParam("Gaussian")

NuisParam("Binomial")

NuisParam("Weibull",num_betas=2)

NuisParam("SkewGaussian", num_betas=3)

NuisParam("SinhAsinh")

NuisParam("Beta2",copula="Clayton")

NuisParam("StudentT")
## note that in the bivariate case sill and nugget are considered as correlation parameteres
NuisParam("Gaussian", bivariate=TRUE)
```

| | |
|-------------------|---|
| plot.GeoVariogram | <i>Plot empirical spatial, spatio-temporal and spatial bivariate semi-Variogram</i> |
|-------------------|---|

Description

Plot empirical spatial, spatio-temporal and spatial bivariate semi-Variogram using on object [GeoVariogram](#).

Usage

```
## S3 method for class 'GeoVariogram'
plot(x, ...)
```

Arguments

| | |
|-----|---|
| x | an object of the class "GeoVariogram" |
| ... | other arguments to be passed to the function plot |

Details

This function plots empirical semi variogram in the spatial, spatio-temporal and spatial bivariate case

Value

Produces a plot. No values are returned.

See Also

[GeoVariogram](#) for variogram computation and examples.

| | |
|----------|--|
| Prscores | <i>Computation of three predictive scores: RMSE, LSCORE, CRPS for spatial, spatiotemporal and bivariate Gaussian RF.</i> |
|----------|--|

Description

The function computes RMSE, LSCORE, CRPS predictive scores.

Usage

```
Prscores(data, method="cholesky", matrix)
```

Arguments

| | |
|--------|---|
| data | A d -dimensional vector (a single spatial realisation) or a $a(t \times d)$ -matrix (a single spatial-temporal realisation). or a $a(2 \times d)$ -matrix (a single bivariate realisation). |
| method | String; the type of matrix decomposition used in the computation of the predictive scores. Default is cholesky. The other possible choices is svd. |
| matrix | An object of class matrix. See the Section Details . |

Details

For a given covariance matrix object ([GeoCovmatrix](#)) and a given spatial, spatiotemporal or bivari-are realization from a Gaussian random field, the function computes three predictive scores.

Value

Returns a list containing the following informations:

| | |
|--------|--|
| RMSE | Root-mean-square error predictive score |
| MAE | Mean absolute error predictive score |
| LSCORE | Logarithmic predictive score |
| CRPS | Continuous ranked probability predictive score |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

References

Zhang H. and Wang Y. (2010). *Kriging and cross-validation for massive spatial data*. *Environmetrics*, **21**, 290–304. Gneiting T. and Raftery A. *Strictly Proper Scoring Rules, Prediction, and Estimation*. *Journal of the American Statistical Association*, **102**

See Also

[GeoCovmatrix](#)

Examples

```
library(GeoModels)
library(fields)

#####
##### Examples of predictive score computation #####
#####

# Define the spatial-coordinates of the points:
x <- runif(500, 0, 2)
y <- runif(500, 0, 2)
coords=cbind(x,y)
matrix1 <- GeoCovmatrix(coordx=coords, corrmodel="Matern", param=list(smooth=0.5,
sill=1,scale=0.2,nugget=0))

data <- GeoSim(coordx=coords, corrmodel="Matern", param=list(mean=0,smooth=0.5,
sill=1,scale=0.2,nugget=0))$data

Pr_scores <- Prscores(data,matrix=matrix1)

Pr_scores
```

StartParam

*Initializes the Parameters for Estimation Procedures***Description**

Subroutine called by the fitting procedures. The procedure initializes the parameters for the fitting procedure.

Usage

```
StartParam(coordx, coordy, coordt, coordx_dyn, corrmodel, data, distance, fcall,
           fixed, grid, likelihood, maxdist, neighb, maxtime, model, n, param,
           parscale, paramrange, radius, start, taper, tapsep,
           type, typereal, varest, vartype, weighted, winconst,
           winstp, winconst_t, winstp_t, copula, X, memdist, nosym)
```

Arguments

| | |
|------------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates. |
| coordy | A numeric vector assigning 1-dimension of coordinates; coordy is interpreted only if coordx is a numeric vector otherwise it will be ignored. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model. |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |
| fcall | String; "fitting" to call the fitting procedure and "simulation" to call the simulation procedure. |
| fixed | A named list giving the values of the parameters that will be considered as known values. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| likelihood | String; the configuration of the composite likelihood. |
| maxdist | Numeric; an optional positive value indicating the maximum spatial distance considered in the composite-likelihood computation. |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood in the composite likelihood computation. See the Section Details for more information. |
| maxtime | Numeric; an optional positive value indicating the maximum temporal lag considered in the composite-likelihood computation. |
| radius | Numeric; the radius of the sphere in the case of lon-lat coordinates. The default is 6371, the radius of the earth. |
| model | String; the density associated to the likelihood objects. Gaussian is the default. |

| | |
|------------|--|
| n | Numeric; number of trials for binomial random fields. |
| param | A numeric vector of parameter values required in the simulation procedure of random fields. |
| parscale | A numeric vector of scaling factor to improve the maximizing procedure, see optim . |
| paramrange | A numeric vector of parameters ranges, see optim . |
| start | A named list with the initial values of the parameters that are used by the numerical routines in maximization procedure. |
| taper | String; the name of the type of covariance matrix. It can be Standard (the default value) or Tapering for taperd covariance matrix. |
| tapsep | Numeric; an optional value indicating the separable parameter in the space time adaptive taper (see Details). |
| type | String; the type of likelihood objects. Temporary value set to be "WLeast-Square" (weighted least-square) in order to compute the starting values. |
| typerreal | String; the real type of likelihood objects. See GeoFit . |
| varest | Logical; if TRUE the estimates' variances and standard errors are returned. FALSE is the default. |
| vartype | String; the type of estimation method for computing the estimate variances, see the Section Details . |
| weighted | Logical; if TRUE the likelihood objects are weighted, see GeoFit . |
| winconst | Numeric; a positive value for computing the spatial sub-window in the sub-sampling procedure. |
| winstp | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the spatial sub-sampling procedure. |
| winconst_t | Numeric; a positive value for computing the temporal sub-window in the sub-sampling procedure. |
| winstp_t | Numeric; a value in $(0, 1]$ for defining the the proportion of overlapping in the temporal sub-sampling procedure. |
| copula | The type of copula. |
| X | Numeric; Matrix of space-time covariates. |
| memdist | Logical; if TRUE then the distances in the composite likelihood are computed before the optimization. |
| nosym | Logical; if TRUE two symmetric weights are not considered |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#)

winds

*Irish Daily Wind Speeds***Description**

A matrix containing daily wind speeds, in kilometers per hour, from 1961 to 1978 at 12 sites in Ireland.

Usage

```
data(irishwinds)
```

Format

A (6574×11) -matrix containing wind speed observations.

Source

Haslett, J. and Raftery, A. E. (1989), Space-time modelling with long-memory dependence: assessing Ireland's wind-power resource (with discussion), *Applied Statistics*, 38, 1–50.

winds.coords

*Weather Stations of the Irish Daily Wind Speeds***Description**

A data frame containing information about the weather stations where the data are recorded in Ireland.

Usage

```
data(irishwinds)
```

Format

A data frame containing site - the name of the city (character), abbr - the abbreviation (character), elev - the elevation (numeric), lat - latitude (numeric) and lon - longitude.

Source

Haslett, J. and Raftery, A. E. (1989), Space-time modelling with long-memory dependence: assessing Ireland's wind-power resource (with discussion), *Applied Statistics*, 38, 1–50.

WlsStart

*Computes Starting Values based on Weighted Least Squares***Description**

Subroutine called by GeoFit. The function returns opportune starting values for the composite-likelihood fitting procedure based on weighed least squares.

Usage

```
WlsStart(coordx, coordy, coordt, coordx_dyn, corrmodel, data, distance, fcall,
         fixed, grid, likelihood, maxdist, neighb, maxtime, model, n, param,
         parscale, paramrange, radius, start, taper, tapsep, type, varest,
         vartype, weighted, winconst, winconst_t, winstp_t, winstp, copula, X, memdist, nosym)
```

Arguments

| | |
|------------|--|
| coordx | A numeric ($d \times 2$)-matrix (where d is the number of points) assigning 2-dimensions of coordinates or a numeric vector assigning 1-dimension of coordinates. |
| coordy | A numeric vector assigning 1-dimension of coordinates; coordy is interpreted only if coordx is a numeric vector otherwise it will be ignored. |
| coordt | A numeric vector assigning 1-dimension of temporal coordinates. |
| coordx_dyn | A list of m numeric ($d_t \times 2$)-matrices containing dynamical (in time) spatial coordinates. Optional argument, the default is NULL |
| corrmodel | String; the name of a correlation model, for the description. |
| data | A numeric vector or a $(n \times d)$ -matrix or $(d \times d \times n)$ -matrix of observations. |
| distance | String; the name of the spatial distance. The default is Eucl, the euclidean distance. See the Section Details . |
| fcall | String; "fitting" to call the fitting procedure and "simulation" to call the simulation procedure. |
| fixed | A named list giving the values of the parameters that will be considered as known values. |
| grid | Logical; if FALSE (the default) the data are interpreted as a vector or a $(n \times d)$ -matrix, instead if TRUE then $(d \times d \times n)$ -matrix is considered. |
| likelihood | String; the configuration of the composite likelihood. |
| maxdist | Numeric; an optional positive value indicating the maximum spatial distance considered in the composite-likelihood computation. |
| neighb | Numeric; an optional positive integer indicating the order of neighborhood in the composite likelihood computation. See the Section Details for more information. |
| maxtime | Numeric; an optional positive value indicating the maximum temporal separation considered in the composite-likelihood computation. |
| model | String; the name of the model. Here the default is NULL. |
| n | Numeric; number of trials in a binomial random field. |
| param | A numeric vector of parameter values required in the simulation procedure of random fields. |

| | |
|------------|---|
| parscale | A numeric vector with scaling values for improving the maximisation routine. |
| paramrange | A numeric vector with the range of the parameter space. |
| radius | Numeric; a value indicating the radius of the sphere when using the great circle distance. Default value is the radius of the earth in Km (i.e. 6371) |
| start | A numeric vector with starting values. |
| taper | String; the name of the type of covariance matrix. It can be Standard (the default value) or Tapering for tapered covariance matrix. |
| tapsep | Numeric; an optional value indicating the separable parameter in the space time quasi taper (see Details). |
| type | String; the type of estimation method. |
| varest | Logical; if TRUE the estimates' variances and standard errors are returned. FALSE is the default. |
| vartype | String; the type of estimation method for computing the estimate variances, see the Section Details . |
| weighted | Logical; if TRUE the likelihood objects are weighted, see GeoFit . |
| winconst | Numeric; a positive value for computing the spatial sub-window in the sub-sampling procedure. |
| winstp | Numeric; a value in (0, 1] for defining the the proportion of overlapping in the spatial sub-sampling procedure. |
| winconst_t | Numeric; a positive value for computing the temporal sub-window in the sub-sampling procedure. |
| winstp_t | Numeric; a value in (0, 1] for defining the the proportion of overlapping in the temporal sub-sampling procedure. |
| copula | The type of copula. |
| X | Numeric; Matrix of spatio(temporal)covariates in the linear mean specification. |
| memdist | Logical; if TRUE then the distances in the composite likelihood are computed before the optimization. |
| nosym | Logical; if TRUE two symmetric weights are not considered |

Author(s)

Moreno Bevilacqua, <moreno.bevilacqua@uv.cl>, <https://sites.google.com/a/uv.cl/moreno-bevilacqua/home>, Víctor Morales Oñate, <victor.morales@uv.cl>, <https://sites.google.com/site/moralesonatevictor/>

See Also

[GeoFit](#).

Index

* **Composite**

- CheckBiv, [4](#)
- CheckDistance, [4](#)
- CheckSph, [5](#)
- CheckST, [6](#)
- CkCorrModel, [6](#)
- CkInput, [7](#)
- CkLikelihood, [9](#)
- CkModel, [9](#)
- CkType, [10](#)
- CkVarType, [11](#)
- CompIndLik2, [11](#)
- CompLik, [13](#)
- CompLik2, [15](#)
- CorrelationPar, [17](#)
- CorrParam, [18](#)
- GeoCovariogram, [22](#)
- GeoCV, [38](#)
- GeoFit, [40](#)
- GeoFit2, [55](#)
- GeoKrig, [62](#)
- GeoKrigloc, [72](#)
- GeoNA, [78](#)
- GeoQQ, [87](#)
- GeoResiduals, [88](#)
- GeoVarestbootstrap, [106](#)
- Lik, [115](#)
- MatDecomp, [117](#)
- MatSqrt, MatInv, MatLogDet, [118](#)
- NuisParam, [119](#)
- StartParam, [122](#)

* **Devices**

- DeviceInfo, [19](#)

* **LeastSquare**

- GeoWLS, [112](#)
- WlsStart, [125](#)

* **Predictive scores**

- Prscores, [120](#)

* **Scatterplot**

- GeoNeighIndex, [83](#)
- GeoNosymindices, [84](#)
- GeoScatterplot, [89](#)

* **Simulation**

- GeoCovmatrix, [28](#)
- GeoSim, [91](#)
- GeoSimapprox, [97](#)
- GeoSimCopula, [100](#)

* **Sparsness pattern**

- GeoCovDisplay, [27](#)

* **Variogram**

- GeoVariogram, [108](#)
- plot.GeoVariogram, [120](#)

* **datasets**

- anomalies, [3](#)
- austemp, [3](#)
- winds, [124](#)
- winds.coords, [124](#)

* **spatial**

- GeoTests, [102](#)

- anomalies, [3](#)
- austemp, [3](#)

- CheckBiv, [4](#)
- CheckDistance, [4](#)
- CheckSph, [5](#)
- CheckST, [6](#)
- CkCorrModel, [6](#)
- CkInput, [7](#)
- CkLikelihood, [9](#)
- CkModel, [9](#)
- CkType, [10](#)
- CkVarType, [11](#)
- CompIndLik2, [11](#)
- CompLik, [13](#)
- CompLik2, [15](#)
- CorrelationPar, [17](#)
- CorrParam, [18](#), [30](#), [44](#), [64](#)

- DeviceInfo, [19](#)

- GeoCorrFct, [20](#)
- GeoCovariogram, [22](#)
- GeoCovDisplay, [27](#)
- GeoCovmatrix, [4](#), [6](#), [18](#), [27](#), [28](#), [28](#), [43](#), [64](#), [65](#),
[75](#), [92](#), [98](#), [101](#), [121](#)
- GeoCV, [38](#)

GeoFit, [7–11](#), [13–18](#), [20](#), [22](#), [23](#), [29](#), [35](#), [36](#),
 [39](#), [40](#), [63](#), [65](#), [73](#), [75](#), [80](#), [83](#), [86](#),
 [88–92](#), [98](#), [100](#), [101](#), [104](#), [107](#), [108](#),
 [110](#), [112–114](#), [117](#), [119](#), [123](#), [126](#)
 GeoFit2, [55](#)
 GeoKrig, [36](#), [39](#), [40](#), [62](#), [74](#)
 GeoKrigloc, [72](#)
 GeoNA, [78](#)
 GeoNeighborhood, [72](#), [74](#), [80](#)
 GeoNeighIndex, [83](#)
 GeoNosymindices, [84](#)
 GeoOutlier, [85](#)
 GeoQQ, [87](#)
 GeoResiduals, [87](#), [88](#)
 GeoScatterplot, [89](#)
 GeoSim, [8](#), [36](#), [91](#)
 GeoSimapprox, [97](#)
 GeoSimCopula, [100](#)
 GeoTests, [102](#)
 GeoVarestbootstrap, [106](#)
 GeoVariogram, [23](#), [108](#), [120](#)
 GeoWLS, [22](#), [112](#)

 Lik, [115](#)

 MatDecomp, [117](#), [118](#)
 MatInv (MatSqrt, MatInv, MatLogDet), [118](#)
 MatLogDet (MatSqrt, MatInv, MatLogDet),
 [118](#)
 MatSqrt (MatSqrt, MatInv, MatLogDet),
 [118](#)
 MatSqrt, MatInv, MatLogDet, [118](#)

 NuisParam, [44](#), [119](#)

 optim, [8](#), [12](#), [14](#), [16](#), [41](#), [56](#), [113](#), [114](#), [116](#), [123](#)

 plot, [120](#)
 plot.GeoVariogram, [120](#)
 print.GeoFit (GeoFit), [40](#)
 print.GeoSim (GeoSim), [91](#)
 print.GeoSimCopula (GeoSimCopula), [100](#)
 print.GeoWLS (GeoWLS), [112](#)
 Prscores, [120](#)

 StartParam, [122](#)

 winds, [124](#)
 winds.coords, [124](#)
 WlsStart, [125](#)