Spatial methods for extreme value analysis

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January 9, 2015

Motivation

- Average behavior is important to understand, but it does not paint the whole picture
  - e.g. When constructing river levees, engineers need to be able to estimate a 100-year or 1000-year flood levels
  - e.g. Probability of exceeding a certain threshold level
- Estimating the probability of rare events is challenging because these events are, by definition, rare
- Spatial extremes is promising because it borrows informaation across space
- Spatial extremes is also useful for estimating probability of extremes at sites without data

Motivation

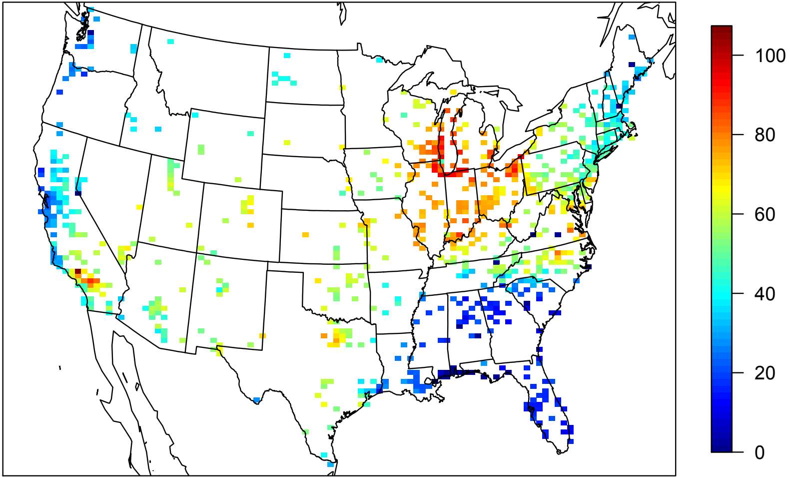


Figure: Max 8-hour ozone measurements on July 10, 2005

Motivation

- Ozone compliance for Clean Air Act (EPA)
  - Annual fourth-highest daily maximum 8-hour concentration, averaged over 3 years, not to exceed 75 ppb
  - Annual fourth-highest is the 99th percentile for the year
  - Common objectives are
    - To interpolate to unmonitored sites
    - Detect changes in extremes over time
    - Study factors that lead to extreme events

Defining extremes

- Key in extreme value analysis is to define extremes
- Typically done in one of two ways
  - Block maxima (red dots)
  - Values over threshold considered extreme

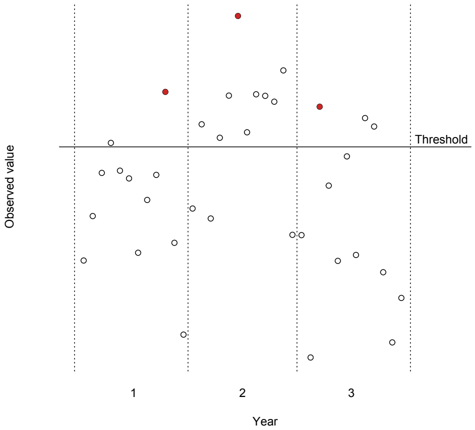


Figure: Hypothetical monthly maximums recorded over a three years

Standard non-spatial analysis: Block maxima

- Let $X_1, \ldots, X_n$ be i.i.d.
- Consider the block maximum $M_n = \max(X_1, \ldots, X_n)$
- If there exist normalizing sequences $a_n > 0$ and $b_n \in \mathcal{R}$ such that

$$\frac{M_n - b_n}{a_n} \xrightarrow{d} G(z)$$

  then $G(z)$ follows a generalized extreme value distribution (GEV) (Falk et al., 2011)

- This motivates the use of the GEV for block max data

Standard non-spatial analysis: Block maxima

- GEV distribution

$$G(y) = \Pr(Y < y) = \begin{cases} \exp\left\{-\left[1 + \xi\left(\frac{y-\mu}{\sigma}\right)\right]^{-1/\xi}\right\} & \xi \neq 0 \\ \exp\left\{-\exp\left(-\frac{y-\mu}{\sigma}\right)\right\} & \xi = 0 \end{cases}$$

where

- $\mu \in \mathcal{R}$ is a location parameter
- $\sigma > 0$ is a scale parameter
- $\xi \in \mathcal{R}$ is a shape parameter
  - Unbounded above if $\xi \geq 0$
  - Bounded above by $(\mu - \sigma)/\xi$ when $\xi < 0$

- Challenges:
  - Lose information by only considering maximum in a block
  - Underlying data may not be i.i.d.

Standard non-spatial analysis: Peaks over threshold

- Let $X_1, \ldots, X_n \sim F$
- If there exist normalizing sequences $a_t > 0$ and $b_t \in \mathcal{R}$ such that for any $x \geq 0$, as $T \to \infty$

$$\Pr\left(\frac{X - b_t}{a_t} > t \mid X > T\right) \xrightarrow{d} H(x),$$

where T is a thresholding value, then $H(x)$ follows a generalized Pareto distribution (GPD) (Balkema and de Haan, 1974)

Standard non-spatial analysis: Peaks over threshold

- Select a threshold, T, and use the Generalized Pareto distribution to model the exceedances

$$H(y) = P(Y < y) = \begin{cases} 1 - \left[1 - \xi\left(\frac{y-T}{\sigma}\right)\right]^{-1/\xi} & \xi \neq 0 \\ 1 - \exp\left\{\frac{y-T}{\sigma}\right\} & \xi = 0 \end{cases}$$

  where

  - $\sigma > 0$ is a scale parameter
  - $\xi \in \mathcal{R}$ is a shape parameter
    - Unbounded above if $\xi \geq 0$
    - Bounded above by $(T - \sigma)/\xi$ when $\xi < 0$

Standard non-spatial analysis: Peaks over threshold

- The GPD is related to GEV distribution through

$$H(y) = 1 + \log[G(y)], \quad y \geq T$$

- Challenges:
  - Sensitive to threshold selection
  - Temporal dependence between observations (e.g. flood levels don't dissipate overnight)

Max-stable processes for spatial data

- Consider i.i.d. spatial processes $x_j(\mathbf{s})$, $j = 1, \ldots, J$
- Let $M_J(\mathbf{s}) = \bigvee_{j=1}^{J} x_j(\mathbf{s}_i)$ be the block max at site $\mathbf{s}$
- If there exists normalizing sequences $a_J(\mathbf{s})$ and $b_J(\mathbf{s})$ such that for all sites, $\mathbf{s}_i$, $i = 1, \ldots, d$,

$$a_J^{-1}(\mathbf{s})\left\{M_J(\mathbf{s}) - b_J(\mathbf{s})\right\} \stackrel{d}{\to} Y(\mathbf{s})$$

  which has a non-degenerate distribution, then $Y(\mathbf{s})$ is a max-stable process
- Therefore, max-stable processes are the standard for block maxima

Multivariate representations

- Marginally at each site, observations follow a GEV distribution
- For a finite collection of sites the multivariate representation for the GEV (mGEV) is

$$\Pr(\mathbf{Z} \leq \mathbf{z}) = G^*(\mathbf{z}) = \exp(-V(\mathbf{z}))$$

$$V(\mathbf{z}) = d \int_{\Delta_d} \bigvee_{i=1}^{d} \frac{w_i}{z_i} H(\mathrm{d}w)$$

where

- $\Delta_d = \{\mathbf{w} \in \mathcal{R}_+^d \mid w_1 + \cdots + w_d = 1\}$
- H is a probability measure on Δ_d
- $\int_{\Delta_d} w_i H(\mathrm{d}w) = 1/d$ for $i = 1, \ldots, d$.

Multivariate GEV challenges

- Only a few closed-form expressions for $V(\mathbf{z})$ exist (Stephenson, 2003)
- Two common forms for $V(\mathbf{z})$:
  - Symmetric logistic

$$V(\mathbf{z}) = \left[\sum_{i=1}^{n} \left(\frac{1}{z_i} \right)^{1/\alpha} \right]^{\alpha}$$

  - Asymmetric logistic

$$V(\mathbf{z}) = \sum_{l=1}^{L} \left[\sum_{i=1}^{n} \left(\frac{w_{il}}{z_i} \right)^{1/\alpha_l} \right]^{\alpha_l}$$

    where $w_{il} \in [0, 1]$ and $\sum_{l=1}^{L} w_{il} = 1$.

Multivariate peaks over threshold

- Few existing methods
- Often use max-stable methods due to the relationship between GEV and GPD
- Joint distribution function given by Falk et al. (2011)

$$H(\mathbf{z}) = 1 - V(\mathbf{z})$$

where $V(\mathbf{z})$ is defined as in the GEV

Extremal dependence: χ statistic

- Correlation is the most common measure of dependence
    - Focuses on the center and not tails
    - This makes it irrelevant for extreme value analysis

- Extreme value analysis focuses on the χ statistic, a measure of extremal dependence given by

$$\chi(h) = \lim_{c \to \infty} \Pr[Y(\mathbf{s}) > c \mid Y(\mathbf{t}) > c]$$

where $h = ||\mathbf{s} - \mathbf{t}||$

- If $\chi(h) = 0$, then observations are asymptotically independent at distance h

Existing challenges

- Multivariate max-stable and GPD models have nice features, but they are
  - Computationally challenging (e.g, the asymmetric logistic has $2^{n-1}(n+2)-(2n+1)$ free parameters)
  - Joint distribution only available in low dimensions
- Some recent approaches
  - Bayesian hierarchical model (Reich and Shaby, 2012)
  - Pairwise likelihood approach (Huser and Davison, 2014)
- Many opportunities to explore new methods

Three principal contributions

1. A spatio-temporal model with flexible tails, asymptotic spatial dependence, and computation on the order of Gaussian models for large space-time datasets
2. Predicting rare binary events with a spatially dependent generalized extreme-value link function
3. A Bayesian hierarchical model to allow for non-stationary covariance in extreme value models

Spatiotemporal modeling for extreme values

- Model objectives:
  - Marginal distribution with a flexible tail
    - Allow for asymmetric distributions
    - Allow for heavy tails
  - Asymptotic spatial dependence
  - Computation on the order of Gaussian models for large space-time datasets

Gaussian spatial model

- In geostatistics $Y(\mathbf{s})$ are often modeled using a Gaussian process with mean function $\mu(\mathbf{s})$ and covariance function $\rho(h)$.
- Model properties
  - Nice computing properties (closed-form likelihood)
  - For a Gaussian spatial model $\lim_{c\to\infty}\chi(h) = 0$ regardless of the strength of the correlation in the bulk of the distribution
  - Tail is not flexible
    - Light-tailed
    - Symmetric

Spatial skew-t distribution

- A more flexible alternative is the spatial skew-t process (Zhang and El-Shaarawi, 2012)

$$Y(\mathbf{s}) = \mathbf{X}(\mathbf{s})\beta + \lambda|z| + v(\mathbf{s})$$

where

- $\lambda \in \mathcal{R}$ controls the skewness
- $z \sim N(0, \sigma^2)$ is a random effect
- $v(\mathbf{s})$ is a Gaussian process with variance σ^2 and Matérn correlation
- $\sigma^2 \sim \text{IG}(a, b)$

Spatial skew-t distribution

- Conditioned on z and σ^2, $Y(\mathbf{s})$ is a Gaussian spatial model
- Can use standard geostatistical methods to fit this model
- Predictions can be made through Kriging

Spatial skew-t distribution

- Marginalizing over z and σ^2 (via MCMC),

$$Y(\mathbf{s}) \sim \text{skew-t}(\mathbf{X}(\mathbf{s}), \boldsymbol{\Omega}, \alpha, \text{df} = 2a)$$

  where
  - $\mathbf{X}(\mathbf{s})\beta$ is the location
  - $\boldsymbol{\Omega} = \frac{1}{ab}\bar{\boldsymbol{\Omega}}$ is a correlation matrix
  - $\bar{\boldsymbol{\Omega}} = (\boldsymbol{\Sigma} + \lambda^2 \mathbf{1}\mathbf{1}^T)$
  - $\boldsymbol{\Sigma}$ is a postive definite correlation matrix
  - $\alpha = \lambda(1 + \lambda^2 \mathbf{1}^T \boldsymbol{\Sigma}^{-1} \mathbf{1})^{-1/2} \mathbf{1}^T \boldsymbol{\Sigma}^{-1}$ controls the skewness

$\chi(h)$ plot

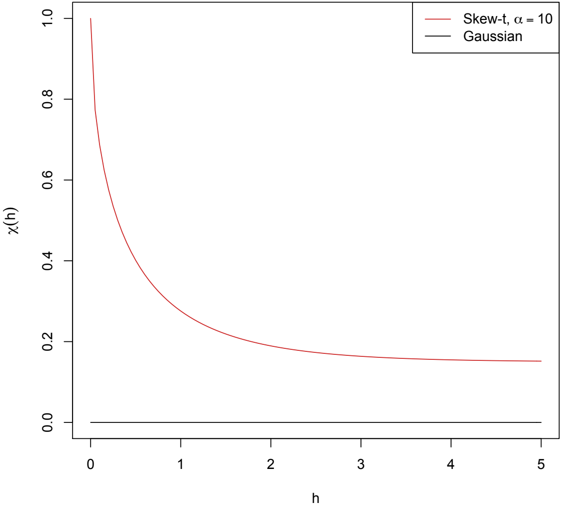


Figure: χ plot for skew-t, and Gaussian

Spatial skew-t distribution properties

- Model properties:
  - Flexible tail
    - Skewness controlled by λ
    - Weight of tails controlled by degrees of freedom $2a$
  - For a skew-t distribution $\lim_{c \to \infty} \chi(h) > 0$ (Padoan, 2011)
  - Computation that is on the order of Gaussian computation
- Challenge: $\chi(h) > 0$ as $h \to \infty$ (Padoan, 2011)
  - This occurs because all observations (near and far) share the same z and σ^2

Extension of the skew-t distribution

- Skew-t distribution addresses two modeling concerns
  - Extremal dependence
  - Reasonable computing
- Our contribution is to extend the skew-t
  - Censoring to focus on extreme observations
  - Partitioning to address long-range dependence

Censoring data to focus on tail behavior

- We censor the observed data at a high threshold T
- Censored data

$$\tilde{Y}_t(\mathbf{s}) = \begin{cases} Y_t(\mathbf{s}) & \delta(\mathbf{s}) = 1 \\ T & \delta(\mathbf{s}) = 0 \end{cases}$$

where $\delta(\mathbf{s}) = I[Y(\mathbf{s}) > T]$

- Allows tails of the distribution to speak for themselves

Random partition

- Daily random partition allows z and σ^2 to vary by site

$$Y(\mathbf{s}) = \mathbf{X}(\mathbf{s})\boldsymbol{\beta} + \lambda z(\mathbf{s}) + \sigma(\mathbf{s})v(\mathbf{s})$$

- Consider a set of knots $\mathbf{w}_k \sim$ Uniform that define a random partition $P_1, \ldots, P_K$ such that

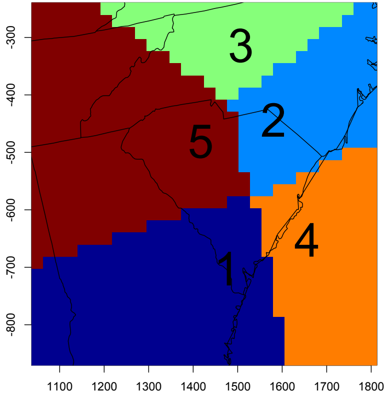
$$P_k = \{s : k = \arg\min_\ell ||\mathbf{s} - \mathbf{w}_\ell||\}$$

where $\mathbf{w} = (w_1, w_2)$ (similar to Kim et al., 2005 for non-extreme modeling)

- For $\mathbf{s} \in P_k$

$$z(\mathbf{s}) = z_k$$
$$\sigma^2(\mathbf{s}) = \sigma_k^2$$

Example partition



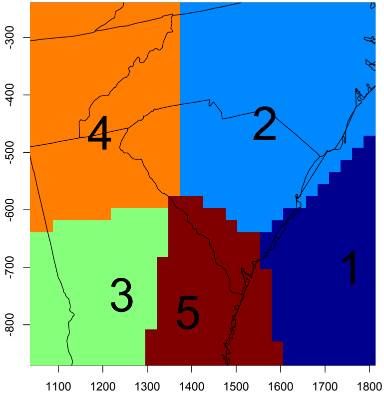


Figure: Two sample partitions (number is at partition center)

Random partition

- Within each partition $Y(\mathbf{s})$ has the same MV skew-t distribution as before
- Across partitions $Y(\mathbf{s})$ are asymptotically independent, but still correlated through $v(\mathbf{s})$
- New expression for $\chi(h)$

$$\chi(h) = \pi(h)\chi_{\text{skew-}t}(h)$$

where

  - $\pi(h)$ is the probability two sites are in the same partition

$\chi(h)$ plot

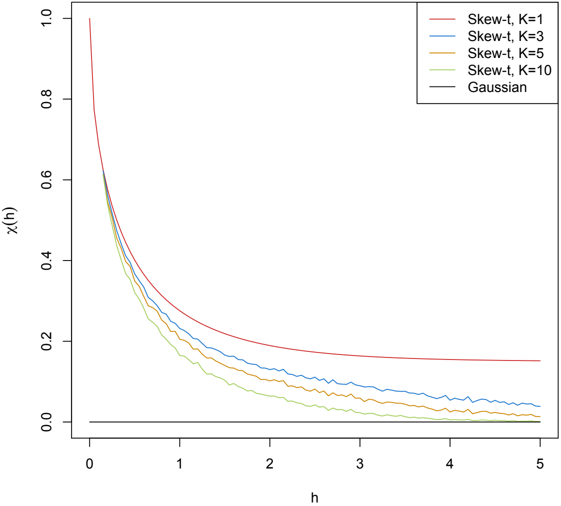


Figure: χ plot for different data settings

Random partition skew-t model

- This new model is called a random partition skew-t model, and it has the properties we desire
  - Marginal distribution with flexible tails
    - λ term allows for asymmetry
    - Degrees of freedom control heavy vs light tails
  - Asymptotic spatial dependence for that decays with distance between sites through partitioning
  - Computation is on the order of Gaussian models for large space-time datasets

MCMC details

- Three main steps
  1. Impute censored data below T
  2. Update parameters with standard random walk Metropolis Hastings or Gibbs sampling
  3. Make spatial predictions
- Priors are selected to be conjugate when possible

Simulation study

- 6 different data settings
  - Gaussian, $K = 1$ partition
  - Symmetric-t, $K = 1$ partition
  - Symmetric-t, $K = 5$ partitions
  - Skew-t, $K = 1$ partition
  - Skew-t, $K = 5$ partitions
  - Max-stable
    - Marginally: GEV($\mu = 1, \sigma = 1, \xi = 0.2$)
    - Dependence function: asymmetric logistic with $\alpha = 0.5$

Simulation study

- 50 datasets for each setting
  - 144 sites in $[0, 10] \times [0, 10]$
    - 100 training
    - 44 testing
- Model parameters
  - Spatial range: $\rho = 1$
  - Skew parameter: $\lambda = 3$
  - Degrees of freedom: 6 for t distributions

Simulation study

- 5 different models fit to each data set
  - Gaussian
  - Skew-t with $K = 1$ partition, no thresholding
  - Skew-t with $K = 1$ partition, thresholding at $q(0.80)$
  - Skew-t with $K = 5$ partitions, no thresholding
  - Skew-t with $K = 5$ partitions, thresholding at $q(0.80)$

Brier score

- Brier score used to determine model that gives best fit (Gneiting and Raftery, 2007)
- The Brier score for predicting exceedance of threshold c is

$$[e(c) - P(c)]^2$$

  where

  - y is a test set value
  - $e(c) = I[y > c]$
  - $P(c)$ is the predicted probability of exceeding c
- Relative Brier scores:

$$\mathrm{BS}_{\mathrm{rel}} = \frac{\mathrm{BS}_{\mathrm{method}}}{\mathrm{BS}_{\mathrm{Gaussian}}}$$

Simulation study results

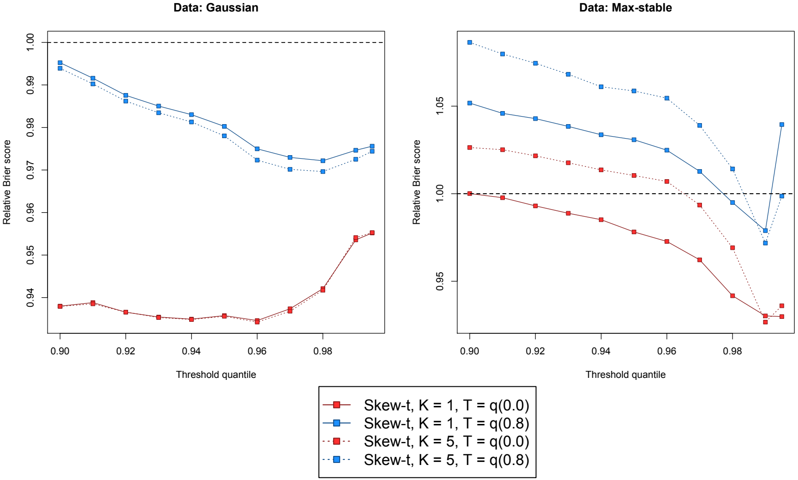


Figure: Relative Brier score results

Simulation study results

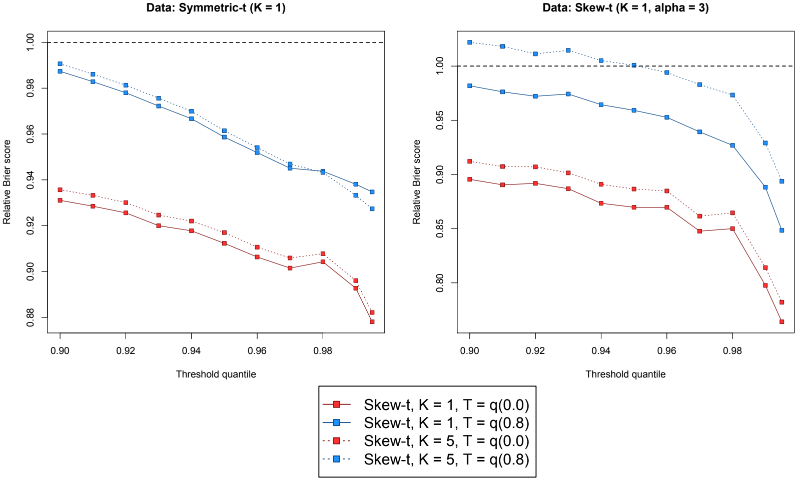


Figure: Relative Brier score results

Simulation study results

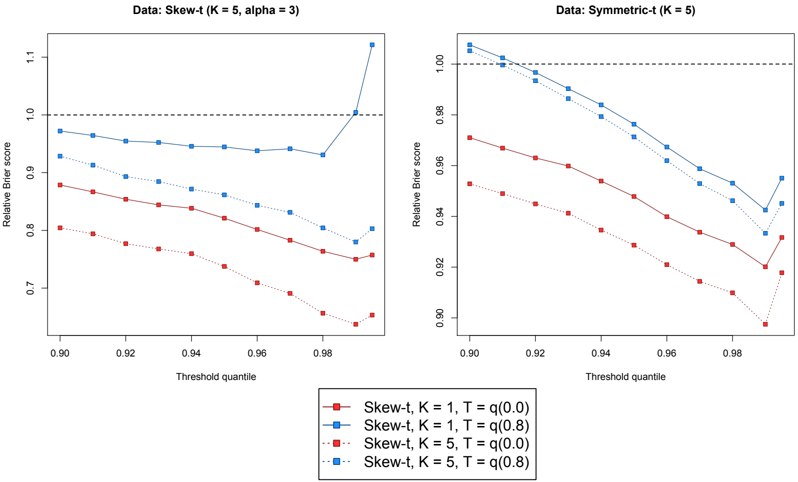


Figure: Relative Brier score results

Simulation study results

- Key findings
  - Improvement over Gaussian methods when partitioning
  - Specifying too few knots has a detrimental impact
  - In all cases, non-thresholded models perform better than thresholded models

Data analysis

- Ozone measurements
  - max 8-hour ozone measurements
  - daily data from 1089 sites
  - July 2005
- We take a stratified sample of $n = 800$ sites
  - 271 from northeast
  - 96 from northwest
  - 269 from southeast
  - 164 from southwest
- Conduct two-fold cross-validation on 800 sites

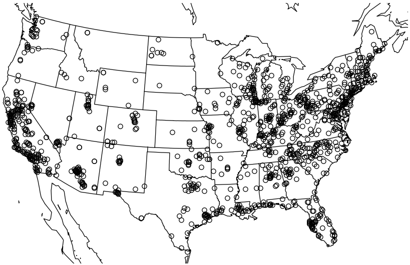


Figure: Ozone monitoring station locations

Data analysis

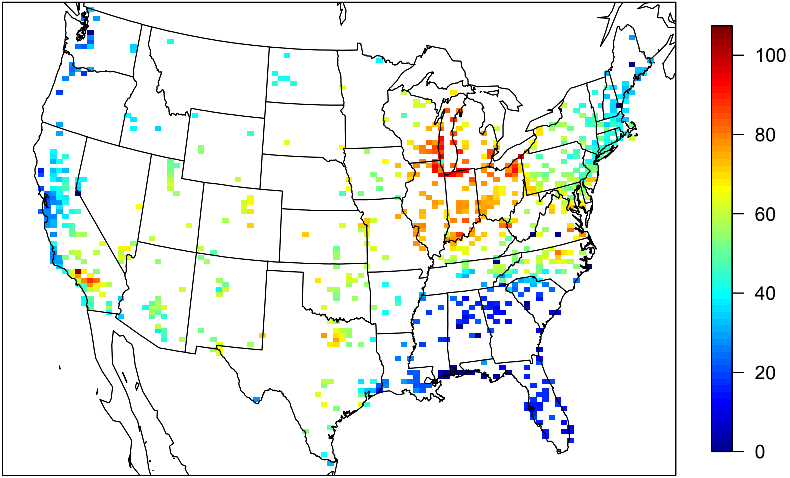


Figure: Max 8-hour ozone measurements on July 10, 2005

Model comparisons

- 9 different analysis methods incorporating
  - Gaussian vs t vs skew-t marginal distribution
  - $K = 1, 5, 6, 7, 8, 9, 10, 15$ partitions
  - 4 threshold levels
    - $T = 0$
    - $T = 50\text{ppb},\ q(0.48)$
    - $T = 75\text{ppb},\ q(0.92)$
    - $T = 85\text{ppb},\ q(0.97)$
- Compare Brier scores using two-fold cross validation

Model comparisons

- The Community Multiscale Air Quality (CMAQ) system provides fine-resolution simulated values for multiple air pollutants
- We use the tropospheric ozone output from the corresponding days in the CMAQ model as a covariate
- Mean function modeled as

$$\mathbf{X}_t(\mathbf{s})\boldsymbol{\beta} = \beta_0 + \beta_1 \cdot \mathrm{CMAQ}_t(\mathbf{s})$$

- All methods use a Matérn covariance

Cross-validation results

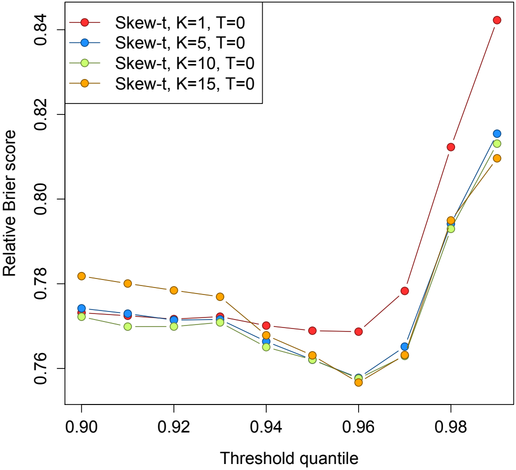


Figure: Relative Brier score results ($K = 6 - 9$ are similar to $K = 5$ and $K = 10$)

Cross-validation results

- Key findings
  - Partitioning improves performance across all high thresholds
  - Models with anywhere from $K = 5$ to $K = 10$ partitions perform similarly
  - In all cases, non-thresholded models perform better than thresholded models

Discussion

- Improvement of model performance when using partitioned models
- Thresholding makes results worse
  - Possible numerical instability due to truncated normal distribution

Future work: Knots and their impact

- Different partition structure
  - Distance weighting for each knot vs indicator functions
- Knot selection
  - Possible prior on the probability a knot is in the spatial domain

Future work: Temporal dependence

- Temporal dependence should be accounted for when using daily data
- For multiple days of observations the model becomes

$$Y_t(\mathbf{s}) = \mathbf{X}_t(\mathbf{s})^T\beta + \lambda\sigma_t(\mathbf{s})|z_t(\mathbf{s})| + \sigma_t(\mathbf{s})v_t(\mathbf{s})$$

  where t denotes the day of each observation
- Different ways to incorporate the temporal dependence
  - Time series on $\mathbf{w}_t$, $z_t(\mathbf{s})$, and $\sigma_t(\mathbf{s})$
  - Three dimensional covariance model for $v_t(\mathbf{s})$ (e.g. Huser and Davison, 2014)

Future work: Temporal dependence

- We choose the time series approach because the $z_t(\mathbf{s})$ and $\sigma_t(\mathbf{s})$ terms dictate the tail behavior

- We incorporate an AR(1) time series on $\mathbf{w}^*_{tk} = (w^*_{tk1}, w^*_{tk2})$, z_{tk}, and σ^*_{tk} where

$$w^*_{tki} = \Phi^{-1}\left[\frac{w_{tki} - \min(\mathbf{s}_i)}{\text{range}(\mathbf{s}_i)}\right] \quad i = 1, 2$$

$$\sigma^{2*}_t(\mathbf{s}) = \Phi^{-1}\{\text{IG}[\sigma^2_t(\mathbf{s})]\}$$

are transformations to $\mathcal{R}^2$

Rare binary regression

- Motivation
  - Want to incorporate spatial dependence when modeling rare events (e.g. Diseased trees, Disease outbreak, Crimes)
- We observe

$$Y_i = \begin{cases} 1 & \text{event occurred} \\ 0 & \text{no event occurred} \end{cases}$$

- We model $\Pr[Y_i = 1]$

Rare binary regression

- Common examples with non-spatial analysis
  - Logistic regression

$$\Pr[Y_i = 1] = \frac{\exp(\mathbf{X}_i\beta)}{1 + \exp(\mathbf{X}_i\beta)}$$

  - Probit regression

$$\Pr[Y_i = 1] = \Phi(\mathbf{X}_i\beta)$$

    where Φ is the standard normal distribution function
  - Cloglog regression

$$\Pr[Y_i = 1] = 1 - \exp[-\exp(\mathbf{X}_i\beta)]$$

Rare binary regression

- Generalized extreme value link function (Wang and Dey, 2010)

$$\Pr[Y_i = 1] = 1 - \exp\left[-(1 - \xi \mathbf{X}_i \beta)^{-1/\xi}\right]$$

- Link function allows for greater positive skew than existing methods
  - When $\xi = 0$, the link is the Cloglog link
  - When $\xi > 0$, the link allows for greater positive skew than Cloglog link

Rare spatial binary regression

- We propose to develop a spatial model
- Objectives are to borrow strength across sites to estimate covariate effects and spatial prediction
- Proposed method will
  - Use the GEV link function
  - Use the hierarchical method for spatially dependent extremes from Reich and Shaby (2012)
- Model parameters fit using MCMC

Rare spatial binary regression

- We model $Y_i = I(Z_i > 0)$ where $z_i \sim$ multivariate GEV (mGEV) is a latent variable
- Hierarchical model for mGEV (Reich and Shaby, 2012)
  - $Z(\mathbf{s}) = U(\mathbf{s})\theta(\mathbf{s})$
    - $U(\mathbf{s}) \overset{iid}{\sim}$ GEV(1, α, α) is a nugget effect
    - $\theta(\mathbf{s}) = [\sum_{l=1}^{L} A_l w_l(\mathbf{s})^{1/\alpha}]^{\alpha}$ is the spatial process
    - $\alpha \in (0, 1)$ controls strength of nugget relative to spatial dependence
    - $A_l \overset{iid}{\sim}$ Positive Stable(α) is an random effect representing the intensity
    - $w_l(\mathbf{s})$ gives the weight of the intensity of the lth random effect on site $\mathbf{s}$

Likelihood function

- After marginalizing out the A_l terms, we have the asymmetric logistic dependence function (Reich and Shaby, 2012)

$$G(\mathbf{z}) = \Pr[Z_1 < z_z, \ldots, Z_n < z_n] = \exp\left\{ -\sum_{l=1}^{L} \left[\sum_{i=1}^{n} \left(\frac{w_l(\mathbf{s}_i)}{z_i} \right)^{1/\alpha} \right]^{\alpha} \right\}$$

  where

  - w_l is a weighting function subject to the constraint that $\sum_{l=1}^{L} w_l = 1$
  - α controls spatial dependence
    - $\alpha = 0$ is strong dependence
    - $\alpha = 1$ is joint independence

Weighting function

- We use the Gaussian weights proposed by Reich and Shaby (2012) given by

$$w_l(\mathbf{s}_i) = \frac{\exp\left[-0.5\left(\frac{||\mathbf{s}_i - \mathbf{v}_l||}{\rho}\right)^2\right]}{\sum_{l=1}^{L} \exp\left[-0.5\left(\frac{||\mathbf{s}_i - \mathbf{v}_l||}{\rho}\right)^2\right]}$$

  where

  - $\mathbf{v}_l$ are spatial knots
  - ρ is a bandwidth term for the kernel function

Illustrating asymmetric logistic dependence in one-dimension

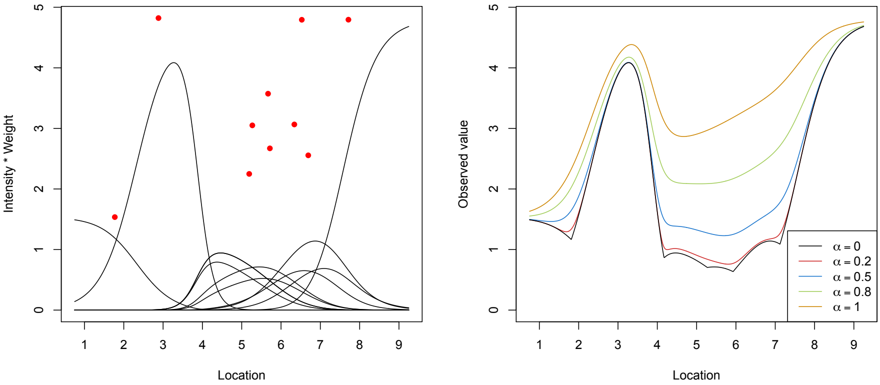


Figure: Knot intensity $\times$ weight ($\rho = 0.5$), red dots give intensity of random effects (left) Impact of α (right).

Joint likelihood

- Let $K_t = \sum_{i=1}^{n} Y_{it}$ be the number of exceedances that occur on day t.
- Rearrange the sites so
  - $Y_1, \ldots, Y_K$ are the observations where $Y(\mathbf{s}_i) = 1$
  - $Y_{K+1}, \ldots, Y_n$ are the observations where $Y(\mathbf{s}_i) = 0$
- Then for $K = 0, 1, 2$

$$\Pr(Y_1 = y_1, \ldots, Y_n = y_n) = \begin{cases} G(\mathbf{z}) & K = 0 \\ G(\mathbf{z}_{(1)}) - G(\mathbf{z}) & K = 1 \\ G(\mathbf{z}_{(12)}) - G(\mathbf{z}_{(1)}) - G(\mathbf{z}_{(2)}) + G(\mathbf{z}) & K = 2 \end{cases}$$

where $G\left(\mathbf{z}_{(1)}\right) = \Pr(Z_2 < z_2, \ldots, Z_n < z_n)$

- $K > 2$ can be derived similarly

Joint likelihood

- For small K, we can evaluate the likelihood directly
- For large K, we use the hierarchical model of Reich and Shaby (2012)

Future simulation study and data application

- Simulation study
  - Data generated using logistic, Cloglog, and GEV links
    - Exploring how rarity of event impacts prediction
  - Models fit using
    - mGEV
    - Random effects Gaussian distribution
- Data application: Modeling crime data
  - Homicides, car theft, vandalism

Non-stationary covariance for extreme values

- Stationary covariance functions are a function of distance between two sites.

$$\rho[Y(\mathbf{s}), Y(\mathbf{t})] = \rho(h)$$

  where $h = ||\mathbf{s} - \mathbf{t}||$

- This assumes the covariance is the same everywhere, e.g. east vs west, mountains vs desert

- Misspecifying the covariance can impair spatial prediction and statistical inference

Non-stationary covariance for extreme values

- In extremes, stationary extremal dependence means

$$\chi(h) = \Pr[Y(\mathbf{s}) > c | Y(\mathbf{t}) > c]$$

- Currently, there are no methods to model non-stationarity in spatial extremes
- Semiparamtric approach using spectral density ratios (de Carvalho and Davison, 2014)
  - Vector of observations can be transformed to psuedo-polar coordinates
  - Pairwise analysis
- New approach extending Reich and Shaby (2012)
  - Current model uses a single bandwidth term ρ for all knots
  - Proposed idea is to implement a knot-specific ρ to induce non-stationarity

Thesis outline

- Chapter 1: Review of extreme value theory August 2015
- Chapter 2: Spatiotemporal model for extreme value analysis based on the skew-t distribution February 2015
- Chapter 3: Rare spatial binary regression May / June 2015
- Chapter 4: Non-stationary covariance through knot-specific bandwidth August 2015

Questions

- Questions?
- Thank you for your attention.
- Acknowledgment: This work was funded by EPA STAR award R835228