The dMatern model

Parametrisation

This model is the Gaussian field with a Matérn correlation function, directly, meaning **dense matrices**. This model is intended for a low-dimension only. The correlation function is

$$\text{Corr}(d) = \frac{1}{2^{\nu-1}\Gamma(\nu)}\,(\kappa\,d)^{\nu}\,K_{\nu}(\kappa d), \qquad \alpha = \nu + \mathrm{d}/2,$$

where K_{ν} is the modified Bessel function and $\Gamma(\cdot)$ is the Gamma-function. The range is *defined* to be

$$r = \sqrt{8\nu}/\kappa$$

which about the distance where the covariance function becomes about 0.1.

Hyperparameters

The hyperparameters are the precision parameter τ, the range r and the smoothness ν, where the internal representation are

$$\theta = (\log(\tau), \log(r), \log(\nu))$$

The latent field has marginal variance $1/\tau$ and range (as defined above) r.

We do **not recommend** to treat ν as random, and for this reason it is default fixed. You can change its value by changing the initial value.

Specification

The `dmatern` model is specified inside the `f()` function as:

```
f(idx, model="dmatern", locations = L, hyper = <hyper>)
```

where L is a matrix of the locations for which the Gaussian field is defined; row $L[i,]$ are the coordinates for the i'th location. `idx` represent the location indexing the corresponding row in L, so $idx = 3$ means location $L[idx,]$. `idx` must be integers 1, 2, ..., nrow(L), or `NA`.

Hyperparameter specification and default values

doc Dense Matern field

hyper

    theta1

        hyperid 35101

        name log precision

        short.name prec

        initial 3

        fixed FALSE

        prior pc.prec

        param 1 0.01

        to.theta function(x) log(x)

        from.theta function(x) exp(x)

    theta2

        hyperid 35102

        name log range

        short.name range

        initial 0

        fixed FALSE

        prior pc.range

        param 1 0.5

        to.theta function(x) log(x)

        from.theta function(x) exp(x)

    theta3

        hyperid 35103

        name log nu

        short.name nu

        initial -0.693147180559945

        fixed TRUE

        prior loggamma

        param 0.5 1

        to.theta function(x) log(x)

        from.theta function(x) exp(x)

constr FALSE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required TRUE

set.default.values TRUE

status experimental

pdf dmatern

Example

```
library(INLA)
library(mvtnorm)

# 1D example.  locations are 1,  2,  ...,  'n',  with 'nr' replications
range = 10
n = 50
nr = 20
loc = 1:n
var = 1.0
nu = 0.5

S = matrix(0, n, n)
for(i in 1:n) {
```

```
    for(j in i:n) {
        d = sqrt((loc[i] - loc[j])^2)
        S[i, j] = var * INLA:::inla.matern.cf(d, range = range,  nu = nu);
        S[j, i] = S[i, j]
    }
}
y = c(t(rmvnorm(nr, sigma = S)))
r1 = inla(y ~ -1 + f(idx, model="dmatern", locations = loc, replicate = re,
                     ## placing the prior at the correct value,  just for
                     ## demonstration
                     hyper = list(range = list(initial = log(range),
                                               param = c(range, 0.5)))),
          data = data.frame(y, idx = rep(1:n, nr), re = rep(1:nr, each = n)),
          family = "gaussian",
          ## just this this at some high value
          control.family = list(hyper = list(
                                     prec = list(initial = 12,  fixed=TRUE))))

if (FALSE)
    plot(r1, plot.random.effect = FALSE)

# 2D example. Simulate 'n' data in a [0, 1]^2 box, with 'nr' replications
range = 0.2
n = 50
nr = 20
loc = matrix(runif(2*n), ncol = 2, nrow = n)
var = 1.0
nu = 0.5

S = matrix(0, n, n)
for(i in 1:n) {
    for(j in i:n) {
        dif = loc[i, ] - loc[j, ]
        d = sqrt(sum(dif^2))
        S[i, j] = var * INLA:::inla.matern.cf(d, range = range,  nu = nu);
        S[j, i] = S[i, j]
    }
}
y = c(t(rmvnorm(nr, sigma = S)))
r2 = inla(y ~ -1 + f(idx, model="dmatern", locations = loc, replicate = re,
                     ## placing the prior at the correct value,  just for
                     ## demonstration
                     hyper = list(range = list(initial = log(range),
                                               param = c(range, 0.5)))),
          data = data.frame(y, idx = rep(1:n, nr), re = rep(1:nr, each = n)),
          family = "gaussian",
          ## just this this at some high value
          control.family = list(hyper = list(
                                     prec = list(initial = 12,  fixed=TRUE))))

if (FALSE)
    plot(r2, plot.random.effect = FALSE)
```

Notes

Note that the above definition of range, might differ from the definition in other packages. It is the same used for the SPDE-models.