Besag model for spatial effects

Parametrization

The besag model for random vector $\mathbf{x} = (x_1, \dots, x_n)$ is defined as

$$x_i|x_j, i \neq j, \tau \sim \mathcal{N}(\frac{1}{n_i} \sum_{i \sim j} x_j, \frac{1}{n_i \tau})$$
 (1)

where n_i is the number of neighbours of node $i, i \sim j$ indicates that the two nodes i and j are neighbours.

Hyperparameters

The precision parameter τ is represented as

$$\theta_1 = \log \tau$$

and the prior is defined on θ_1 .

Specification

The besag model is specified inside the f() function as

```
f(<whatever>,model="besag",graph=<graph>,
    hyper=<hyper>, adjust.for.con.comp = TRUE)
```

The neighbourhood structure of x is passed to the program through the graph argument.

If the option adjust.for.con.comp=TRUE then the model is adjusted if the graph has more than one connected component. This adjustment can be disabled setting this option to FALSE. If adjust.for.con.comp=TRUE then constr=TRUE is interpreted as a sum-to-zero constraint on each connected component in the graph and the rankdef parameter is set to the number of connected components.

Hyperparameter spesification and default values

hyper

```
theta
```

```
name log precision
short.name prec
prior loggamma
param 1 5e-05
initial 4
fixed FALSE
to.theta function(x) log(x)
from.theta function(x) exp(x)
```

constr TRUE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

 $\mathbf{n.required} \ \mathrm{TRUE}$

set.default.values TRUE

 \mathbf{pdf} besag

Example

For examples of application of this model see the Bym, Munich, Zambia or Scotland examples in Volume I.

Notes

The besag model intrinsic with rankdef 1.