Bym model for spatial effects

Parametrization

This model is simply the sum of a besag model and a iid model.

The benefite is that this allows to get the posterior marginals of the sum of the spatial and iid model; otherwise it offers no advantages.

Hyperparameters

The hyperparameters are the precision τ_1 of the iid model and the precision τ_2 of the besag model. The precision parameters are represented as

$$\theta = (\theta_1, \theta_2) = (\log \tau_1, \log \tau_2)$$

and the prior is defined on θ .

Specification

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

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

The neighbourhood structure of \mathbf{x} is passed to the program through the graph argument.

The option adjust.for.com.comp adjust the model if the graph has more than one connected component, and this adjustment can be disabled setting this option to FALSE. This means that constr=TRUE is interpreted as a sum-to-zero constraint on *each* connected component and the rankdef parameter is set accordingly.

Hyperparameter spesification and default values

hyper

theta1

```
name log unstructured precision
short.name prec.unstruct
prior loggamma
param 1 5e-04
initial 4
fixed FALSE
to.theta function(x) log(x)
from.theta function(x) exp(x)
```

theta2

```
name log spatial precision
short.name prec.spatial
prior loggamma
param 1 5e-04
initial 4
fixed FALSE
to.theta function(x) log(x)
```

from.theta function(x) exp(x)

constr TRUE

nrow.ncol FALSE

augmented TRUE

aug.factor 2

aug.constr 2

n.div.by

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

set.default.values TRUE

 \mathbf{pdf} bym

Example

For examples of application of this model see the Bym example in Volume I.

Notes

None