Reproduce_conditional2

XC

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what is \newcommand?

ref: https://stackoverflow.com/questions/41655383/r-markdown-similar-feature-to-newcommand-in-latex \newcommand{bI} $\{I\}$

Setting up

```
# INLA
\#install.packages("INLA",repos=c(getOption("repos"),INLA="https://inla.r-inla-download.org/R/stable"),\\
library(INLA)
# For core operation
library(Matrix)
library(dplyr)
##
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
library(tidyr)
## Attaching package: 'tidyr'
## The following objects are masked from 'package:Matrix':
##
##
       expand, pack, unpack
```

```
# for plotting and for arranging the figures into panels for publication
library(ggplot2)
library(gridExtra)
##
## Attaching package: 'gridExtra'
## The following object is masked from 'package:dplyr':
##
       combine
library(grid)
#install.packages("extrafont")
library(extrafont)
## Registering fonts with R
# provides the data
#install.packages("maptools")
library(maptools)
## Checking rgeos availability: TRUE
## Please note that 'maptools' will be retired by the end of 2023,
## plan transition at your earliest convenience;
## some functionality will be moved to 'sp'.
#install.packages("mapproj")
library(mapproj)
## Loading required package: maps
library(RandomFields)
## Loading required package: RandomFieldsUtils
## Attaching package: 'RandomFields'
## The following object is masked from 'package:RandomFieldsUtils':
##
       RFoptions
# contains a handy routing for computing CRPSs, crps: Continuous Ranked Probability Score
#install.packages("verification")
library(verification)
## Loading required package: fields
```

```
## Loading required package: spam
## Loading required package: dotCall64
## Spam version 2.7-0 (2021-06-25) is loaded.
## Type 'help( Spam)' or 'demo( spam)' for a short introduction
## and overview of this package.
## Help for individual functions is also obtained by adding the
## suffix '.spam' to the function name, e.g. 'help( chol.spam)'.
## Attaching package: 'spam'
## The following object is masked from 'package:INLA':
##
##
       Oral
## The following object is masked from 'package:Matrix':
##
       det
## The following objects are masked from 'package:base':
##
       backsolve, forwardsolve
## Loading required package: viridis
## Loading required package: viridisLite
##
## Attaching package: 'viridis'
## The following object is masked from 'package:maps':
##
##
       unemp
## See https://github.com/NCAR/Fields for
## an extensive vignette, other supplements and source code
## Loading required package: boot
## Loading required package: CircStats
## Loading required package: MASS
## Attaching package: 'MASS'
## The following object is masked from 'package:dplyr':
##
##
       select
```

```
## Loading required package: dtw
## Loading required package: proxy
##
## Attaching package: 'proxy'
## The following object is masked from 'package:spam':
##
##
       as.matrix
## The following object is masked from 'package:Matrix':
##
##
       as.matrix
## The following objects are masked from 'package:stats':
##
##
       as.dist, dist
## The following object is masked from 'package:base':
##
##
       as.matrix
## Loaded dtw v1.22-3. See ?dtw for help, citation("dtw") for use in publication.
# for parallel operations we will be requiring `foreach` and `doParallel`
#install.packages("foreach")
library(foreach)
library(doParallel)
```

Loading required package: iterators

Example below consider four models that vary only through the interaction function $b_o(h)$. The models are

```
Model 1 (independent Matérns): b_o(h) \equiv 0,

Model 2 (pointwise dependence): b_o(h) \equiv A\delta(h),

Model 3 (diffused dependence): Model 4 with \Delta = 0

Model 4 (asymmetric dependence): b_o(h) \equiv \begin{cases} A\{1 - (\|h - \Delta\|/r)^2\}^2, & \|h - \Delta\| \leq r \\ 0, & \text{otherwise,} \end{cases}
```

where $\Delta = (\Delta_1, \Delta_2)^T$ is a shift-parameter vector that captures asymmetry, r is the aperture parameter, and A is a scaling parameter. In Models 3 and 4, $b_o(h)$ is a shifted bisquare function defined on \mathbb{R}^2 . The covariance functions $C_{11}(\cdot)$ and $C_{2|1}(\cdot)$ are Matérn covariance functions. For each model we also consider a reversed dependence, where we switch Y_2 and Y_1 . This gives us a total of eight models to fit and compare.

First, set program options, indicating which parts of the program we want to run and which parts we want to skip

```
### Model choice
model_names <- c("independent","pointwise","moving_average_delta0","moving_average")</pre>
img_path <- "../paper/art"</pre>
                                              ## Where to save the figures
show_figs <- 1
                                              ## Show the figures in document
print_figs <- 0</pre>
                                              ## Print figures to file (leave =0)
                                              ## Carry out likelihood analysis
LK_analysis <- 0</pre>
LOO_analysis <- 0
                                              ## Carry out LOO analysis
Shifted_Pars_estimation <- 0</pre>
                                             ## Fit shifted parimonious Matern
                                             ## Carry out LOO with RFields
RF_estimation <- 0
useMPI <- 0
                                             ## MPI backend available?
```