

# Reproduce conditional approach

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## Setting up

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.

```
### Model choice

model_names <- c("independent", "pointwise", "moving_average_delta0", "moving_average")
image_path <- "../paper/art"
show_figs <- 1          ## show figs in document
print_figs <- 0         ## Print figures to file (leave =0)
LK_analysis <- 0        ## log-likelihood analysis
LOO_analysis <- 0       ## LOO analysis
Shifted_Pars_estimation <- 0 ## Fit shifted parimonious Matern
RF_estimation <- 0      ## Carry out LOO with RFields
useMPI <- 0             ## MPI backend available?
```