

Preferential Sampling Model for Spatial Prediction

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1 Introduction

Watson et al. (2019) proposed a framework that jointly modeling the distribution of an environmental process and a site-selection process, where the environmental process can be spatial, temporal, or spatio-temporal. By sharing the random effects between the two process, the joint model can detect the preferential sampling effects.

In this work, we develop an R package for this joint model framework for the purpose of making spatial predictions. We demonstrate this R package by applying it to the modeling and prediction of PM10 distributions in California.

2 Background

We consider a spatio-temporal environmental process Z_{st} , $s \in \mathcal{S}$, $t \in \mathcal{T}$. The space-time point is defined $(s, t) \in \mathcal{S} \times \mathcal{T}$, where \mathcal{S} denoting the spatial domain of interest and \mathcal{T} the temporal domain. Spatial network designer must specify a set of time points $T \subset \mathcal{T}$ at which to observe Z and at each time $t \in T$, a finite subset of sites $S_t \subset \mathcal{S}$ at which to do so.

The population of all site locations considered for selection at any time $t \in T$ is defined as $\mathcal{P} \subset \mathcal{S}$, and \mathcal{P} is finite and should be specified a priori. A Bayesian model is introduced for the joint distribution of the response vector (Y_{st}, R_{st}) . $R_{st} \in \{0, 1\}$ is a binary response for the site selection process. By sharing random effects across the two processes, the stochastic dependence (if any) between $Y_{s,t}$ and $R_{s,t}$ and be quantified and subsequently the model can adjust the space-time predictions according to the preferential sampling effect detected. Furthermore, in the joint model, the factors affecting the initial site placement can be allowed to differ from those affecting the retention of existing sites in the network.

2.1 The joint model

We let $Y_i(t)$ denote the spatio-temporal observation process at site i , that is at locations $s_i \in \mathcal{P} \subset \mathcal{S}$, at time $t \in T$. We let $R_i(t)$ denote the random selection indicator for site $s_i \in \mathcal{P}$ at time t . We let t_1, \dots, t_N denote the N observation times, and let $r_{i,j} \in \{0, 1\}$ denote the realization of $R_i(t_j)$, for $i \in \{1, \dots, M\}$,

$j \in \{1, \dots, N\}$, where $M = |\mathcal{P}|$. The general model framework is

$$\begin{aligned}
Y_{i,j} | R_{i,j} = 1 &\sim f_Y(\mu_{i,j}, \theta_Y), \quad f_Y \sim \text{density}, \\
g(\mu_{i,j}) = \eta_{i,j} &= x_{i,j}^T \gamma + \sum_{k=1}^{q_1} u_{i,j,k} \beta_k(s_i, t_j), \\
R_{i,j} &\sim \text{Bern}(p_{i,j}), \\
h(p_{i,j}) = \nu_{i,j} &= v_{i,j}^T \alpha + \sum_{\ell=1}^{q_2} d_\ell \sum_{k=1}^{q_1} w_{i,j,\ell,k} \beta_k(s_i, \phi_{i,\ell,k}(t_j)) \\
&\quad + \sum_{m=1}^{q_3} w_{i,j,m}^* \beta_m^*(s_i, t_j), \\
\beta_k(s_i, t_j) &\sim (\text{possibly shared}) \text{ latent effect with parameters } \theta_k, \\
k &\in \{1, \dots, q_1\}, \\
\beta_m^*(s_i, t_j) &\sim \text{site selection only latent effect with parameters } \theta_m^*, \\
m &\in \{1, \dots, q_3\}, \\
\Theta = (\theta_Y, \alpha, \gamma, d, \theta_1, \dots, \theta_{q_1}, \theta_1^*, \dots, \theta_{q_3}^*) &\sim \text{Priors}, \\
x_{i,j} \in \mathbb{R}^{p_1}, u_{i,j} \in \mathbb{R}^{q_1}, v_{i,j} \in \mathbb{R}^{p_2}, W_{i,j} \in \mathbb{R}^{q_2 \times q_1}, w_{i,j}^{*T} \in \mathbb{R}^{q_3}
\end{aligned}$$

This framework allows a range of different data types of Y to be modeled. In the linear predictor $\eta_{i,j}$, we include a linear combination of fixed covariates $x_{i,j}$ with a linear combination of q_1 latent effects $\beta_k(s_i, t_j)$. These q_1 random effects can include any combinations of spatially-correlated processes (such as Gaussian [Markov] random fields), temporally correlated processes (such as autoregressive terms), spatial temporal processes and IID random effects. Note that we include the additional fixed covariates $u_{i,j}$ to allow for spatially-varying coefficient models, as well as both random slopes and/or scaled random effects.

As for the site selection process $R_{i,j}$, the linear predictor $\nu_{i,j}$ may also include a linear combination of fixed covariates $v_{i,j}$ with a linear combination of latent effects. In particular, the latent effects appearing in the observation process $Y_{i,j}$ are allowed to exist in the linear predictor of the selection process $R_{i,j}$. Note that the matrix $W_{i,j}$ is fixed beforehand, and allow for q_2 linear combinations of the latent effects from the $Y_{i,j}$ process to be copied across. The parameter vector d determines the degree to which each shared latent effect affects the R process and therefore measure the magnitude and direction of stochastic dependence between the two models term-by-term. We allow q_3 latent effects, independent from the $Y_{i,j}$ process to exist in the linear predictor.

For added flexibility we allow temporal lags in the stochastic dependence. This allows the site-selection process to depend on the realized values of the latent effects at any time arbitrary time in the past, present or future. For example, if for a pollution monitoring network, site-selection were desired near immediate sources of pollution, then we may view as reasonable, a model that allows for a dependence between the latent field at the previous time step as a site-selection emulator. In this case, we would select as temporal lag function $\phi_{i,\ell,k}(t_j) = t_{j-1}$.

Also of interest is the possibility of setting $w_{i,j,\ell,m} = 0$ for some values of the subscripts to allow for the directions of preferentiality to change through time. For example, the initial placement of the sites might be made in a positively (or negatively) preferential manner but over time the network might be redesigned so that sites were later placed to reduce the bias. To capture this, it would make sense to have a separate PS parameter d estimated for time $t = 1$ and for times $t > 1$ to capture the changing directions of preferentiality through time. This can easily be implemented. Furthermore, we may wish to set $w_{i,j,\ell,m} = 0$ for certain values of the subscripts to see if the effects of covariates and/or the effects of preferential sampling differs between the initial site placement process and the site retention process.

3 PM10 in California

3.1 The data

A few data cleaning steps were carried out before fitting the models. Due to the right skewness of the PM10 observation distribution, we applied the natural logarithmic transformation to the values to make the observation more Gaussian in shape. Before the log transformation, we firstly divide each value by mean of all recorded values to make the response dimensionless. We scale the Eastings and Northings coordinates and the unit is 100 km. We scaled the years to lie in the interval $[0, 1]$ to stabilize the temporal polynomials used in later analysis.

3.2 Modeling

We build one model from the general framework introduced earlier.

References

Watson, J., Zidek, J. V., and Shaddick, G. (2019). A general theory for preferential sampling in environmental networks. *The Annals of Applied Statistics*, 13(4):2662 – 2700.