TIES - GRASPA 2017

on Climate and Environment

Book of Abstracts

The 27th Annual Conference of The International Environmetrics Society joint with Biennial GRASPA Conference

24-26 July 2017 Bergamo, Italy

Comparing the Performance of Space-time Models in the D-STEM Soft-	
ware (Y. Borisova, F. Finazzi, M. Scott, D. Lee)	. 106
Non Parametric State-space Model for Missing-data Imputation in Envi-	
ronmental Time Series (T. Chau, P. Ailliot, V. Monbet)	
Spatio-temporal Statistical Analysis of Measured and Simulated Fine-resolut	ion
Datasets Generated From the North Wyke Farm Platform (S. Curceac,	
P. Atkinson, A. Milne, L. Wu, P. Harris.	. 107
A Bayesian Data Integration Model for Air Pollution Concentration (C.	
Forlani, M. Blangiardo, F.B. Piel)	. 107
Penalized Complexity Priors for Varying Coefficient Models (M. Franco	
Villoria, M. Ventrucci, H. Rue)	. 108
Predicting Missing Values in Spatio-temporal Satellite Data (F. Gerber)	. 108
A Predictive Stock Portfolio Selection Strategy for Socially Responsible	
Investment $(S. Jeong)$. 109
Additive Bayesian Network Approach Applied To Time Series and Longi-	
tudinal Datasets (G. Kratzer)	. 110
The 2015 Heat Wave in Central Europe and Meteorological Factors Asso-	
ciated With Major Heat Waves in the Context of EURO-CORDEX	
RCM Simulations (J. Kysely, O. Lhotka, E. Plavcova)	. 110
Highly Structured Spatial Models As a Tool for Analyzing the Spread of	
Diseases and Species Distributions (J. Martínez-Minaya, A. Vicent,	
A. López-Quílez, F. Picó, A. Marcer, D. Conesa)	. 111
Trend Surface Models Estimation With Outliers (A. Meilán Vila, R. Cru-	
	. 112
A Stochastic Model for Generatic Typhoon Trajectory Scenarios Based On	
A Gaussian Process Model and Its Application (S. Nakano)	
Big Misaligned Space-time Sensor Data On Plant-soil Interactions - Bayesian	L
Semiparametric Regression With Measurement Error (A. Pollice, G.	
Jona Lasinio, R. Rossi, M. Amato, T. Kneib, S. Lang)	. 113
A Comparative Analysis of Methods for Identification and Characterization	
of Earthquake Clusters (R. Rotondi, A. Peresan, S. Gentili, E. Varina	
Data Fusion Model for Large Spatial Datasets (C. Wang)	. 114
	–
Author Index	117

concentrations on a 1x1km grid), Met office (modelled daily air pollution concentrations on a 12x12km grid) and King's College London (monitoring daily air pollution concentrations and meteorological confounders). Through a Bayesian hierarchical framework we specify a model to link the data sources, accounting for the change of support problem as well as for the measurement error, in order to predict the concentration at grid level (1x1km). In addition, we evaluate the role of spatial and temporal covariates (e.g. site-type, meteorology). The analysis for model adjustment considers a single pollutant (NO2) in the area of Greater London for the years 2007-2011. This analysis will build the basis for a multi-pollutant model, which takes into account the correlation between the major pollutants (PM10, PM2.5, O3, NO2, NOX) through a temporal effect varying across these; further developments may include the implementation of an epidemiological model to evaluate the link between exposure to air pollution and cardio-respiratory conditions at the small area level, propagating the uncertainty from the exposure estimates.

Penalized Complexity Priors for Varying Coefficient Models

M. Franco Villoria (a), M. Ventrucci (b), H. Rue (c)

(a) University of Torino, (b) University of Bologna, (c) King Abdullah University of Science and Technology

Varying coefficient models (VCMs) can be seen as a general class of models that includes as special cases the generalized linear model, generalized additive models, dynamic generalized linear models or even the more recent functional linear model. In practice, a VCM is useful in the presence of an effect modifier, a variable that changes the effect of a covariate of interest on the response. In a Bayesian hierarchical framework, the varying coefficient can be described by a vector of random effects distributed at prior as a Gaussian Markov Random Field. In this work, we present the use of penalized complexity priors for VCMs, introducing a natural base model for different (temporally and spatially) structured priors. We illustrate the application of these priors on an epidemiological case study.

Predicting Missing Values in Spatio-temporal Satellite Data

F. Gerber^(a)

(a) Institute for Mathematics University of Zurich Winterthurerstrasse 190 CH-8057 Zürich

Time series of remotely sensed optical data often contain data points of low product quality, related to atmospheric contamination or angular configuration for example. After detecting and removing such data points, the resulting data product is sparse and contains missing values. This is problematic for applications and signal processing methods that require temporally continuous data sets. To address this sparsity, we present a new gap filling method, which is designed to scale with the computational resources via parallel computing. We predict each missing value separately