

Package ‘CensSpatial’

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Imports geoR (>= 1.8-1), Rcpp, stats, graphics, mvtnorm, optimx (>= 2021.10-12), tmvtnorm (>= 1.4-10), msm, psych, numDeriv (>= 2.11.1), raster, moments (>= 0.14), lattice, tlmvnmvt (>= 1.1.0)

Description It fits linear regression models for censored spatial data. It provides different estimation methods as the SAEM (Stochastic Approximation of Expectation Maximization) algorithm and seminaive that uses Kriging prediction to estimate the response at censored locations and predict new values at unknown locations. It also offers graphical tools for assessing the fitted model. More details can be found in Ordonez et al. (2018) <[doi:10.1016/j.spasta.2017.12.001](https://doi.org/10.1016/j.spasta.2017.12.001)>.

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algaive12	<i>Naive 1 and Naive 2 method for spatial prediction.</i>
-----------	---

Description

This function performs spatial censored estimation and prediction for left and right censure through the Naive 1 and Naive 2 methods.

Usage

```
algaive12(data, cc, copred, thetaini, y.col = 3, coords.col = 1:2, covar=FALSE, covar.col,
fix.nugget = TRUE, nugget, kappa = 0, cutoff, cov.model = "exponential", trend)
```

Arguments

data	data.frame containing the coordinates, covariates and the response variable (in any order).
cc	(binary vector) indicator of censure (1: censored observation 0: observed).
copred	coordinates used in the prediction procedure.
thetaini	initial values for the σ^2 and ϕ values in the covariance structure.
y.col	(numeric) column of data.frame that corresponds to the response variable.
coords.col	(numeric) columns of data.frame that corresponds to the coordinates of the spatial data.
covar	(logical) indicates the presence of covariates in the spatial censored estimation (FALSE :without covariates, TRUE :with covariates).
covar.col	(numeric) columns of data.frame that corresponds to the covariates in the spatial censored linear model estimation.
fix.nugget	(logical) it indicates if the τ^2 parameter must be fixed.
nugget	(numeric) values of the τ^2 parameter, if fix.nugget=F this value corresponds to an initial value.
kappa	value of κ used in some covariance functions.
cutoff	(vector) Limit of censure detection (rc:>cutoff, lc:<cutoff).
cov.model	structure of covariance (see cov.spatial from geoR).
trend	it specifies the mean part of the model. See documentation of trend.spatial from geoR for further details. By default it takes "cte".

Details

The Naive 1 and Naive 2 are computed as in Schelin (2014). The naive 1 replaces the censored observations by the limit of detection (LD) and it performs estimation and prediction with this data. Instead of 1, the naive 2 replaces the censored observations by LD/2.

Value

beta1	beta parameter for the mean structure in the Naive 1 method.
beta2	beta parameter for the mean structure in the Naive 2 method.
theta1	vector of estimate parameter for the mean and covariance structure $(\beta, \sigma^2, \phi, \tau^2)$ in the Naive 1 method.
theta2	vector of estimate parameter for the mean and covariance structure $(\beta, \sigma^2, \phi, \tau^2)$ in the Naive 2 method.
predictions1	predictions obtained for the Naive 1 method.
predictions2	predictions obtained for the Naive 2 method.
AIC1	AIC of the estimated model in the Naive 1 method.
AIC2	AIC of the estimated model in the Naive 2 method.
BIC1	BIC of the estimated model in the Naive 1 method.
BIC2	BIC of the estimated model in the Naive 2 method.
loglik1	log likelihood for the estimated model in the Naive 1 method.
loglik2	log likelihood for the estimated model in the Naive 2 method.
sdpred1	standard deviations of predictions in the Naive 1 method.
sdpred2	standard deviations of predictions in the Naive 2 method.
type	covariance function used in estimation.
trend1	trend form for the mean structure.

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References

Schelin, L. & Sjostedt-de Luna, S. (2014). Spatial prediction in the presence of left-censoring. Computational Statistics and Data Analysis, 74.

See Also

[SAEMSCL](#)

Examples

```
###simulated coordinates
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)### total coordinates (used in estimation and prediction).

coords1=coords[1:n,]####coordinates used for estimation.

type="matern"### covariance structure.

xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))## X matrix for estimation and prediction.
xobs=xtot[1:n,]## X matrix for estimation.

###simulated data
obj=rspace(cov.pars=c(3,.3,0),beta=c(5,3,1),x=xtot,coords=coords,kappa=1.2,
cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
data2[,4:5]=xobs[, -1]

cc=obj$cc
y=obj$datare[,3]
cutoff=rep(obj$cutoff,length(y[cc==1]))

aux2=algaive12(data=data2,cc=obj$cc,covar=TRUE,covar.col=4:5,
copred=obj$coords1,thetaini=c(.1,.2),y.col=3,coords.col=1:2,
fix.nugget=TRUE,nugget=0,kappa=1.2,cutoff=cutoff,trend=~V4+V5,
cov.model=type)

summary(aux2)
```

depth

Depths of a geological horizon.

Description

Dataset previously analyzed by Dubrule and Kostov (1986) and De Oliveira (2005).

Usage

```
data("depth")
```

Format

A data frame with 100 observations on the following 6 variables.

coord x x coordinate for depth data.

coord y y coordinate for depth data.

cc indicator of censor (left and right censor).

LI lower limit of censor for depth data.

LS upper limit of censor for depth data.

depth observed depth.

Details

The observations are placed over a region of about 9 by 5 km and represent depths of a geological horizon measured at 100 locations where 69 points are fully observed and 31 points are censored points, these are divided into left- and right- censored points. The depth data were transformed and their original units remains unknown for confidentiality reasons. For additional details about this dataset we refer to De Oliveira (2005).

References

Dubrule, O. and C. Kostov (1986). An interpolation method taking into account inequality constraints: I. methodology. *Mathematical Geology* 18(1), 33-51.

De Oliveira, V. (2005). Bayesian inference and prediction of Gaussian random fields based on censored data. *Journal of Computational and Graphical Statistics* 14(1), 95-115.

Examples

```
data(depth)
summary(depth$depth)
```

derivcormatrix	<i>First and second derivates of some correlation matrix</i>
----------------	--

Description

It computes the matrix of first and second derivates for the exponential, gaussian, matern, spherical, powered exponential and Cauchy correlation matrix.

Usage

```
derivcormatrix(coords, phi, kappa = 0, cov.model = "exponential")
```

Arguments

<code>coords</code>	2D spatial coordinates.
<code>phi</code>	parameter for the matern, powered exponential and cauchy functions.
<code>kappa</code>	parameter for all correlation functions.
<code>cov.model</code>	parameter correlation funtion to calculates the derivates in this case 6 functions are available "exponential", "gaussian", "matern", "spherical", "powered.exponential", "cauchy".

Details

The correlations functions used to calculate the derivates from this 6 functions are based in the functions by the package `geoR` (see `cov.spatial`).

Value

<code>H</code>	distance matrix.
<code>devR1</code>	first derivate of the correlation matrix.
<code>devR2</code>	second derivate of the correlation matrix.

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References

Diggle, P. & Ribeiro, P. (2007). Model-Based Geostatistics. Springer Series in Statistics.
 Gradshtejn, I. S. & Ryzhik, I. M. (1965). Table of integrals, series and products. Academic Press.

See Also

[SAEMSCL](#)

Examples

```
n<-200
n1=100
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)

s=derivcormatrix(coords=coords,phi=2,kappa=2,cov.model="exponential")
```

derivQfun	<i>Maximum Likelihood Expectation (logQ function and its derivatives)</i>
-----------	---

Description

It computes the $\log Q$ function, its derivatives of first and second order and the inverse of the hessian matrix for the SAEM estimated parameters.

Usage

```
derivQfun(est, fix.nugget = TRUE)
```

Arguments

est	object of the class "SAEMSpatialCens". See SAEMSCL function.
fix.nugget	(logical) it indicates if the τ^2 parameter must be fixed.

Details

The $\log Q$ function refers to the logarithm of the Maximum likelihood conditional expectation, the first and second moments of the truncated normal distribution of censored data are involved in its computation.

Value

Qlogvalue	value of the $\log Q$ function evaluated in the SAEM estimates.
gradQ	gradient for the $\log Q$ function evaluated in the SAEM estimates.
HQ	hessian Matrix for the $\log Q$ function evaluated in the SAEM estimates.
Qinv	inverse of the negative Hessian matrix for the $\log Q$ function evaluated in the SAEM estimates.

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References

Diggle, P. & Ribeiro, P. (2007). Model-Based Geostatistics. Springer Series in Statistics.
 Gradshteyn, I. S. & Ryzhik, I. M. (1965). Table of integrals, series and products. Academic Press.

See Also

[SAEMSCL](#)

Examples

```

require(geoR)
data("Missouri")
data=Missouri[1:70,]
data$V3=log((data$V3))

cc=data$V5
y=data$V3
datare1=data
coords=datare1[,1:2]
data1=data.frame(coords,y)
data1=data1[cc==0,]
geodata=as.geodata(data1,y.col=3,coords.col=1:2)
v=variog(geodata)
v1=variofit(v)
cov.ini=c(0,2)

est=SAEMSCL(cc,y,cens.type="left",trend="cte",coords=coords,M=15,perc=0.25,MaxIter=5,pc=0.2,
cov.model="exponential",fix.nugget=TRUE,nugget=2,init.sigmas=cov.ini[2],init.phi=cov.ini[1],
search=TRUE,lower=0.00001,upper=50)

d1=derivQfun(est)
d1$QI

```

distmatrix

Distance matrix

Description

It computes the euclidean distance matrix for a set of coordinates.

Usage

```
distmatrix(coords)
```

Arguments

coords 2D spatial coordinates.

Value

dist symetric matrix of distances between points.

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References

Diggle, P. & Ribeiro, P. (2007). Model-Based Geostatistics. Springer Series in Statistics.

See Also

[SAEMSCL](#)

Examples

```
n<-200
n1=100

####Simulating spatial coordinates##
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)

H=distmatrix(coords)
```

localinfmeas

Local influence measures.

Description

It computes some measures and plots to asses the local influence of outliers in the SAEM spatial estimation for censored spatial observations, for six types of covariance functions (est\$type): "exponential", "matern", "gauss", "spherical", "powered.exponential" or "stable" and "cauchy".

Usage

```
localinfmeas(est, fix.nugget = TRUE, diag.plot = TRUE, type.plot = "all", c = 3)
```

Arguments

est	object of the class "SAEMSpatialCens". See SAEMSCL function.
fix.nugget	(logical) it indicates if the τ^2 parameter must be fixed.
diag.plot	(logical) it indicates if diagnostic plots must be showed.
type.plot	type of plot (all: all graphics, rp: response perturbation, smp: scale matrix perturbation, evp: explanatory variable perturbation).
c	constant used for fixing the limit of detection (benchmark value).

Details

this function uses the Maximum likelihood expectation (MLE) under three perturbation schemes, in the response ($M(0)_y$), scale matrix ($M(0)_\Sigma$) and explanatory variables ($M(0)_X$), to detect the influence of outliers in the SAEM estimation procedure.

Value

in addition to the diagnostic graphics (response, scale matrix and explanatory variable schemes, respectively), the function returns the next values.

Qwrp	negative Q_{ω_0} matrix under the response perturbation scheme.
Qwsmp	negative Q_{ω_0} matrix under the scale matrix perturbation scheme.
Qwevp	negative Q_{ω_0} matrix under the explanatory variable perturbation scheme.
resprr	data.frame containing an indicator of the presence of atypical values and the $M(0)$ values for the response perturbation scheme.
smpr	data.frame containing an indicator of the presence of atypical values and the $M(0)$ values for the scale matrix perturbation scheme.
expvr	a data.frame containing an indicator of the presence of atypical values and the $M(0)$ values for the explanatory variable perturbation scheme.
limrp	limit of detection for outliers for the response perturbation scheme.
limsmp	limit of detection for outliers for the scale matrix perturbation scheme.
limevp	limit of detection for outliers for the explanatory variable perturbation scheme.

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References

Cook, R. D. (1986). Assessment of local influence. Journal of the Royal Statistical Society, Series B., 48, 133-169.

Zhu, H., Lee, S., Wei, B. & Zhou, J. (2001). Case-deletion measures for models with incomplete data. Biometrika, 88, 727-737.

See Also

[SAEMSC](#)

Examples

```
require(geoR)
```

```

data("Missouri")
data=Missouri
data$V3=log((data$V3))
cc=data$V5
y=data$V3
n=127
k=1
datare1=data
coords=datare1[,1:2]
data1=data.frame(coords,y)
data1=data1[cc==0,]
geodata=as.geodata(data1,y.col=3,coords.col=1:2)
v=variog(geodata)
v1=variofit(v)
cov.ini=c(0,2)
est=SAEMSCL(cc,y,cens.type="left",trend="cte",coords=coords,M=15,perc=0.25,
MaxIter=5,pc=0.2,cov.model="exponential",fix.nugget=TRUE,nugget=2,
inits.sigmae=cov.ini[2],inits.phi=cov.ini[1], search=TRUE,lower=0.00001,upper=100)

w=localinfmeas(est,fix.nugget=TRUE,c=3)

res=w$respper
res[res[,1]=="atypical obs",]

sm=w$smper
sm[sm[,1]=="atypical obs",]

ev=w$expvper
ev[ev[,1]=="atypical obs",]

#####ANOTHER EXAMPLE#####

n<-200 ### sample size for estimation
n1=100 ### number of observation used in the prediction

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)

coords1=coords[1:n,]

cov.ini=c(0.2,0.1)
type="exponential"
xtot=as.matrix(rep(1,(n+n1)))
xobs=xtot[1:n,]
beta=5

###simulated data
obj=rspace(cov.pars=c(3,.3,0),beta=beta,x=xtot,coords=coords,cens=0.25,n=(n+n1),

```

```

n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
cc=obj$cc
y=obj$datare[,3]

##### generating atypical observations###
y[91]=y[91]+4
y[126]=y[126]+4
y[162]=y[162]+4
coords=obj$datare[,1:2]

###initial values###
cov.ini=c(0.2,0.1)

est=SAEMSCL(cc,y,cens.type="left",trend="cte",coords=coords,M=15,perc=0.25,
MaxIter=10,pc=0.2,cov.model=type,fix.nugget=TRUE,nugget=0,init.sigmae=cov.ini[1],
init.phi=cov.ini[2],search=TRUE,lower=0.00001,upper=50)

w=localinfmeas(est,fix.nugget=TRUE,c=3)

res=w$respper
res[res[,1]=="atypical obs",]

sm=w$smper
sm[sm[,1]=="atypical obs",]

ev=w$expvper
ev[ev[,1]=="atypical obs",]

```

Missouri

TCDD concentrations in Missouri (1971).

Description

Contents the data of TCDD concentrations used for Zirschky et al. in his geostatistical analysis of Hazardous waste data in Missouri.

Usage

```
data("Missouri")
```

Format

A data frame with 127 observations on the following 5 variables.

V1 x coordinate of start of each transect (ft).

- V2 y coordinate of start of each transect (ft).
- V3 TCDD Concentrations (mg/m³).
- V4 transect length (ft).
- V5 indicator of censure (left censure in all data).

Source

The data was collected in November 1983 by U.S. EPA in several areas of a highway from Missouri. Only the locations used in the geostatistical analysis by the authors are showed.

References

Zirschky, J. H. & Harris, D. J. (1986). Geostatistical analysis of hazardous waste site data. Journal of Environmental Engineering, 112(4), 770-784.

Examples

```
data(Missouri)
summary(Missouri$V3)
```

predgraphics

Prediction graphics for SAEM Algortihm for censored spatial data.

Description

This function provides prediction raster graphics representation and its standard deviation.

Usage

```
predgraphics(xpred = NULL, grid1, est, points = TRUE, obspoints = 1:sum(est$cc == 0),
  colors = terrain.colors(100), sdgraph = TRUE, xlab="X Coord", ylab="Y Coord",
  main1="Predicted response", main2="Standard deviation predicted",
  xlim=c(min(est$coords[,1]),max(est$coords[,1])), ylim=c(min(est$coords[,2]),
  max(est$coords[,2])))
```

Arguments

- | | |
|-----------|---|
| xpred | x design matrix for the prediction coordinates (must be specified when est\$trend="other"). |
| grid1 | grid with the coordinates of the prediction graphics. |
| est | object of class "SAEMSpatialCens". |
| points | (logical), it indicates if some of the observed points may be plotted in the prediction raster graphic (default, points=TRUE). |
| obspoints | (vector) if points=TRUE, it indicates which of the observed (not censored) values may be plotted in the prediction raster graphics. |
| colors | colors pallete used for the graphics (By default terrain.colors(100)). |

sdgraph	(logical) it indicates if the standard deviation of the prediction points graphic must be plotted (default sdgraph=TRUE).
xlab	label for x coordinate of the two plots.
ylab	label for y coordinate.
main1	an overall title for the prediction plot.
main2	an overall title for the standard deviation prediction plot.
xlim	x axis limits for the two plots.
ylim	y axis limits for the two plots.

Value

in addition to the raster graphics for prediction, the next values are returned:

datapred	data.frame with the coordinates and the predicted points used in the prediction raster graphic.
datasdpred	data.frame with the coordinates and the standard deviation predicted points used in the standard deviation prediction raster graphic.

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References

DELYON, B., LAVIELLE, M., ANDMOULI NES, E. (1999). Convergence of a stochastic approximation version of the EM algorithm. *Annals of Statistics*-s27, 1, 94-128.

Diggle, P. & Ribeiro, P. (2007). *Model-Based Geostatistics*. Springer Series in Statistics.

See Also

[SAEMSCL](#)

Examples

```
data(depth)
cc=depth$cc
y=depth$depth
coords=depth[,1:2]

cov.ini=c(1500,30)
est=SAEMSCL(cc,y,cens.type="left",trend="cte",coords=coords,M=15,perc=0.25,
MaxIter=100,pc=0.2,cov.model="gaussian",fix.nugget=FALSE,nugget=10,
inits.sigmas=cov.ini[2],inits.phi=cov.ini[1], search=TRUE,lower=c(0.00001,0.00001),
upper=c(10000,100))
```

```

coorgra1=seq(min(coords[,1]),max(coords[,1]),length=50)
coorgra2=seq(min(coords[,2]),max(coords[,2]),length=50)

grid1=expand.grid(x=coorgra1,y=coorgra2)
xpred=rep(1,2500)

predgraphics(xpred=xpred,est=est,grid1=grid1,points=TRUE,sdgraph=TRUE)

```

predSCL	<i>Prediction for the SAEM algorithm for censored spatial data.</i>
---------	---

Description

This function uses the parameters estimates from SAEM to predict values at unknown locations through the MSE criterion assuming normal distribution.

Usage

```
predSCL(xpred, coordspred, est)
```

Arguments

xpred	values of the x design matrix for prediction coordinates.
coordspred	points coordinates to be predicted.
est	object of the class SAEMSpatialCens (see SAEMSCL function).

Details

This function predicts using the Mean Square of error (MSE) criterion, that is, it takes the conditional expectation $E(Y|X)$ as the predictor that minimizes the MSE.

Value

prediction	prediction value.
indpred	indicator for the observed and predicted values (0:observed,1:predicted).
sdpred	standard deviation for prediction.
coordspred	points coordinates predicted.
coordsobs	observed coordinates.

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References

DELYON, B., LAVIELLE, M., AND MOULINES, E. (1999). Convergence of a stochastic approximation version of the EM algorithm. *Annals of Statistics*, 1, 94-128.

Diggle, P. & Ribeiro, P. (2007). *Model-Based Geostatistics*. Springer Series in Statistics.

See Also

[SAEMSCL](#)

Examples

```
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)

coords=cbind(r1,r2)### coordinates for estimation and prediction.

coords1=coords[1:n,]####coordinates used in estimation.

cov.ini=c(0.2,0.1)###initial values for phi and sigma2.

type="matern"
xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))###X matrix for estimation and prediction.

xobs=xtot[1:n,]###X matrix for estimation.
beta=c(5,3,1)

###simulated data
obj=rspace(cov.pars=c(3,.3,0),beta=beta,x=xtot,coords=coords,kappa=1.2,cens=0.25,
n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
cc=obj$cc
y=obj$datare[,3]
coords=obj$datare[,1:2]

#####SAEMSpatialCens object#####

est=SAEMSCL(cc,y,cens.type="left",trend="other",x=xobs,coords=coords,kappa=1.2,M=15,
perc=0.25,MaxIter=10,pc=0.2,cov.model="exponential",fix.nugget=TRUE,nugget=0,
inits.sigmas=cov.ini[2],inits.phi=cov.ini[1],search=TRUE,lower=0.00001,upper=50)
```

```

coordspred=obj$coords1
xpred=xtot[(n+1):(n+n1),]
h=predSCL(xpred,coordspred,est)

```

 rspacens

Censored Spatial data simulation

Description

It simulates spatial data with linear structure for one type of censor (left or right).

Usage

```

rspacens(cov.pars,beta,x=as.matrix(rep(1,n)),coords,kappa=0,cens,n,n1,
cov.model="exponential",cens.type)

```

Arguments

cov.pars	covariance structure parameters for the errors distribution (ϕ, σ^2, τ^2).
beta	linear regression parameters.
x	design matrix.
coords	coordinates of simulated data.
kappa	κ parameter used in some covariance structures.
cens	percentage of censor in the data (number between 0 and 1).
n	number of simulated data used in estimation.
n1	number of simulated data used for cross validation (Prediction).
cov.model	covariance structure for the data (see cov.spatial from geoR).
cens.type	type of censor ("left" or "right").

Details

This function analyses prediction in spatial data. It returns a spatial dataset for estimation (n length) and a spatial dataset (n1 length) used to evaluate the prediction power of a model through cross validation. The covariance functions used here were provided by cov.spatial from the geoR package.

Value

y	complete simulated data (($n + n1$) length).
datare	data frame that will be used for the model estimation (coordinates and response).
valre	data that will be used for cross validation studies (just response).
cc	indicator of censor (1:censored 0:observed).
cutoff	limit of detection simulated for censor (left: $\leq$ cutoff, right: $>$ cutoff).
coords1	coordinates of value data.

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References

Diggle, P. & Ribeiro, P. (2007). Model-Based Geostatistics. Springer Series in Statistics.
Schelin, L. & Sjøstedt-de Luna, S. (2014). Spatial prediction in the presence of left-censoring. Computational Statistics and Data Analysis, 74.

See Also

[SAEMSCL](#)

Examples

```
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)### total coordinates (used in estimation and prediction).
coords1=coords[1:n,]####coordinates used for estimation.

type="matern"### covariance structure.

xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))## X matrix for estimation and prediction.
xobs=xtot[1:n,]## X matrix for estimation

obj=rspacens(cov.pars=c(3,.3,0),beta=c(5,3,1),x=xtot,coords=coords,
kappa=1.2,cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")
```

SAEMSCL

SAEM Algorithm estimation for censored spatial data.

Description

It estimates the parameters for a linear spatial model with censored observations

Usage

```
SAEMSCL(cc, y, cens.type="left", trend = "cte", LI = NULL, LS = NULL, x = NULL, coords,
kappa = 0, M = 20, perc = 0.25, MaxIter = 300, pc = 0.2, cov.model = "exponential",
fix.nugget = TRUE, nugget, inits.sigmae, inits.phi, search = FALSE, lower, upper)
```

Arguments

<code>cc</code>	(binary vector) indicator of censor (1: censored observation 0: observed).
<code>y</code>	(vector) corresponds to response variable.
<code>cens.type</code>	type of censor ("left":left or "right":right).
<code>trend</code>	linear trends options: "cte", "1st", "2nd" and "other", the three first are defined like in <code>geoR</code> , if <code>trend="other"</code> , <code>x</code> (design matrix) must be defined.
<code>LI</code>	(vector) lower limit, if <code>cens.type="both"</code> , <code>LI</code> must be provided, if <code>cens.type="left"</code> or "right" <code>LI</code> and <code>LS</code> are defined by the function through the indicator of censor <code>cc</code> .
<code>LS</code>	(vector) upper limit, if <code>cens.type="both"</code> , <code>LS</code> must be provided, if <code>cens.type="left"</code> or "right" <code>LI</code> and <code>LS</code> are defined by the function through the indicator of censor <code>cc</code> .
<code>x</code>	design matrix.
<code>coords</code>	corresponds to the coordinates of the spatial data (2D coordinates).
<code>kappa</code>	value of κ used in some covariance functions.
<code>M</code>	number of montecarlo samples for stochastic aproximation.
<code>perc</code>	percentage of burn-in on the Monte Carlo sample. Default=0.25.
<code>MaxIter</code>	maximum of iterations for the algorithm.
<code>pc</code>	percentage of initial iterations of the SAEM algorithm. (Default=0.2).
<code>cov.model</code>	covariance Structure (see, <code>cov.spatial</code> from <code>geoR</code>).
<code>fix.nugget</code>	(logical) indicates if the τ^2 parameter must be fixed.
<code>nugget</code>	if <code>fix.nugget=TRUE</code> , the algorithm just estimates β , σ^2 , and ϕ , and fixed τ^2 like nugget, else, τ^2 is estimated and nugget corresponds to initial value for τ^2 .
<code>inits.sigmae</code>	corresponds to initial value for σ^2 .
<code>inits.phi</code>	corresponds to initial value for ϕ parameter.
<code>search</code>	(logical) this argument gives bounds where the optim routine can find the solution that maximizes the Maximum likelihood expectation. If <code>search=F</code> , the optim routine will try to search the solutions for maximization in all the domain for ϕ and τ^2 (if <code>fix.nugget=FALSE</code>). If <code>search=TRUE</code> , the optim routine search the solutions in a specific neighborhood. We recommended to use <code>search=F</code> (see details).
<code>lower</code>	(vector or numeric) lower bound from the optim solution. If <code>fix.nugget=T</code> , lower is numerical and corresponds to the lower bound for search the solution of the ϕ parameter, if <code>fix.nugget=FALSE</code> lower is a vector and corresponds to the lower bounds for search the solution of ϕ and τ^2 that maximizes the Maximum Likelihood Expectation (see details).
<code>upper</code>	(vector or numeric) upper bound from the optim solution. If <code>fix.nugget==T</code> , lower is numerical and corresponds to the lower bound for searching the solution of the phi parameter, if <code>fix.nugget==F</code> , lower is a vector and corresponds to the lower bounds for searching the solution for ϕ and τ^2 parameters that maximizes the Maximum Likelihood Expectation

Details

The estimation process was computed via SAEM algorithm initially proposed by Deylon et. al.(1999). This is a stochastic approximation of the EM procedure. This procedure circumvent the heavy computational time involved in the MCEM procedure necessary for estimating phi and tau2 parameters (when tau2 is not fixed) since there is not an analytical solution. The search interval was proposed because sometimes the maximization procedure used by optim function does not work for large intervals.

Value

beta	estimated β .
sigma2	estimated σ^2 .
phi	estimated ϕ .
nugget	estimated or fixed τ^2 .
Theta	estimated parameters in all iterations (β, σ^2, ϕ) or $(\beta, \sigma^2, \phi, \tau^2)$ if fix.nugget=F.
loglik	log likelihood for SAEM method.
AIC	Akaike information criteria.
BIC	Bayesian information criteria.
AICcorr	corrected AIC by the number of parameters.
X	design matrix.
Psi	estimated covariance matrix.
theta	final estimation of $\theta = (\beta, \sigma^2, \phi)$ or $\theta = (\beta, \sigma^2, \phi, \tau^2)$ if fix.nugget=F.
uy	stochastic approximation of the first moment for the truncated normal distribution.
uyy	stochastic approximation of the second moment for the truncated normal distribution.
cc	indicator of censure (0:observed, 1: censored).
type	covariance structure considered in the model.
kappa	κ parameter for some covariance structures.
coords	coordinates of the observed data.
iterations	number of iterations needed to convergence.
fitted	fitted values for the SAEM algortihm.

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References

- DELYON, B., LAVIELLE, M.,ANDMOULI NES, E. (1999). Convergence of a stochastic approximation version of the EM algorithm. *Annals of Statistics*-s27, 1, 94-128.
- Diggle, P. & Ribeiro, P. (2007). *Model-Based Geostatistics*. Springer Series in Statistics.

See Also

[localinfmeas](#), [derivQfun](#)

Examples

```
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)

coords1=coords[1:n,]

type="matern"
#xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))
xtot=as.matrix(rep(1,(n+n1)))
xobs=xtot[1:n,]
beta=5
#beta=c(5,3,1)

###simulated data
obj=rspace(cov.pars=c(3,.3,0),beta=beta,x=xtot,coords=coords,kappa=1.2,
cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
cc=obj$cc
y=obj$datare[,3]
coords=obj$datare[,1:2]
##initials values obtained from variofit.
cov.ini=c(0.13,0.86)

est=SAEMSCL(cc,y,cens.type="left",trend="cte",coords=coords,
kappa=1.2,M=15,perc=0.25,MaxIter=10,pc=0.2,cov.model=type,
fix.nugget=TRUE,nugget=0,init.sigmas=cov.ini[1],
init.phi=cov.ini[2],search=TRUE,lower=0.00001,upper=100)

summary(est)
```

Description

This function executes the seminaive algorithm proposed by Schelin et al. (2014)

Usage

```
Seminaive(data, y.col, coords.col, covar, covar.col, copred, cov.model = "exponential",
  thetaini, fix.nugget = TRUE, nugget, kappa = 0, cons, MaxIter, cc, cutoff, trend)
```

Arguments

<code>data</code>	data.frame containing the coordinates, covariates and response variable.
<code>y.col</code>	(numeric) column of data.frame that corresponds to the response variable.
<code>coords.col</code>	(numeric) columns of data.frame that corresponds to the coordinates of the spatial data.
<code>covar</code>	(logical) indicates the presence of covariates in the spatial censored estimation (FALSE: without covariates, TRUE: with covariates).
<code>covar.col</code>	(numeric) columns of data.frame that corresponds to the covariates in the spatial censored linear model estimation.
<code>copred</code>	coordinates used in the prediction procedure.
<code>cov.model</code>	covariance model in the structure of covariance (see <code>cov.spatial</code> from <code>geoR</code>).
<code>thetaini</code>	initial values for the σ^2 and ϕ values in the covariance structure.
<code>fix.nugget</code>	(logical) it indicates if the τ^2 parameter must be fixed.
<code>nugget</code>	(numeric) values of the τ^2 parameter, if <code>fix.nugget=F</code> , this value corresponds to an initial value.
<code>kappa</code>	value of κ involved in some covariance functions.
<code>cons</code>	(vector) vector containing the (c_1, c_2, c_3) constants used in the convergence criterion for the algorithm (see Schedlin).
<code>MaxIter</code>	maximum of iterations for the algorithm.
<code>cc</code>	(binary vector) indicator of censor (1: censored, 0: observed)
<code>cutoff</code>	(vector) limit of detection for censor (rc: >cutoff, lc: <cutoff)
<code>trend</code>	it specifies the mean part of the model. See documentation of <code>trend.spatial</code> from <code>geoR</code> for further details. By default "cte".

Details

This function estimates and computes predictions following Schedlin et al. (2014). See reference.

Value

<code>zk</code>	vector with observed and estimate censored observations by kriging prediction.
<code>AIC</code>	AIC of the estimated model.
<code>BIC</code>	BIC of the estimated model.
<code>beta</code>	beta parameter for the mean structure.

theta	vector of estimate parameters for the mean and covariance structure $(\beta, \sigma^2, \phi, \tau^2)$.
predictions	Predictions obtained for the seminaive algorithm.
sdpred	Standard deviations of predictions.
loglik	log likelihood from the estimated model.

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References

Schelin, L. & Sjostedt-de Luna, S. (2014). Spatial prediction in the presence of left-censoring. Computational Statistics and Data Analysis, 74.

See Also

[SAEMSCCL](#)

Examples

```
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates.
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)### total coordinates (used in estimation and prediction).
coords1=coords[1:n,]####coordinates used for estimation.

type="matern"### covariance structure.

xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))## X matrix for estimation and prediction.
xobs=xtot[1:n,]## X matrix for estimation.

###simulated data.
obj=rspace(cov.pars=c(3,.3,0),beta=c(5,3,1),x=xtot,coords=coords,kappa=1.2,
cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
data2[,4:5]=xobs[,-1]

cc=obj$cc
y=obj$datare[,3]
cutoff=rep(obj$cutoff,length(y[cc==1]))

###seminaive algorithm
```

```
r=Seminaive(data=data2,y.col=3,covar=TRUE,coords.col=1:2,covar.col=4:5,cov.model="matern",
thetaini=c(.1,.2),fix.nugget=TRUE,nugget=0,kappa=1.5,cons=c(0.1,2,0.5),MaxIter=100,
cc=obj$cc,cutoff=cutoff,copred=obj$coords1,trend=~V4+V5)

summary(r)
```

summary.naive	<i>Summary of a naive object</i>
---------------	----------------------------------

Description

summary method for class "naive".

Usage

```
## S3 method for class 'naive'
summary(object,...)
```

Arguments

object object of the class "naive" (see [alгнаive12](#) function).
... Additional arguments.

Value

mean.str1	Estimates for the mean structure parameters beta for Naive 1 method.
var.str1	Estimates for the variance structure parameters σ^2, ϕ for Naive 1 method.
mean.str2	Estimates for the mean structure parameters beta for Naive 2 method.
var.str2	Estimates for the variance structure parameters σ^2, ϕ for Naive 2 method.
predictions1	predictions for Naive 1 method.
predictions2	predictions for Naive 1 method.

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References

Schelin, L. & Sjostedt-de Luna, S. (2014). Spatial prediction in the presence of left-censoring. Computational Statistics and Data Analysis, 74.

See Also[SAEMSCL](#)**Examples**

```

n<-200 ### sample size for estimation.
n1=100 ### number of observation used for prediction.

###simulated coordinates
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)### total coordinates (used in estimation and prediction).

coords1=coords[1:n,]####coordinates used for estimation.

type="matern"### covariance structure.

xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))## X matrix for estimation and prediction.
xobs=xtot[1:n,]## X matrix for estimation.

###simulated data
obj=rspace(cov.pars=c(3,.3,0),beta=c(5,3,1),x=xtot,coords=coords,kappa=1.2,
cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
data2[,4:5]=xobs[,-1]

cc=obj$cc
y=obj$datare[,3]
cutoff=rep(obj$cutoff,length(y[cc==1]))

aux2=alnaive12(data=data2,cc=obj$cc,covar=TRUE,covar.col=4:5,
copred=obj$coords1,thetaini=c(.1,.2),y.col=3,coords.col=1:2,
fix.nugget=TRUE,nugget=0,kappa=1.2,cutoff=cutoff,trend=~V4+V5,
cov.model=type)

summary(aux2)

```

summary.SAEMSpatialCens

Summary of a SAEMSpatialCens object.

Description

summary method for class "SAEMSpatialCens".

Usage

```
## S3 method for class 'SAEMSpatialCens'
summary(object,...)
```

Arguments

object	object of the class "SAEMSpatialCens" (see SAEMSCL function).
...	Additional arguments.

Value

mean.str	Estimates for the mean structure parameters beta for SAEMSCL method.
var.str	Estimates for the variance structure parameters σ^2, ϕ for SAEMSCL method.

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References

DELYON, B., LAVIELLE, M., AND MOULINES, E. (1999). Convergence of a stochastic approximation version of the EM algorithm. *Annals of Statistics*, 1, 94-128.

Diggle, P. & Ribeiro, P. (2007). *Model-Based Geostatistics*. Springer Series in Statistics.

See Also

[SAEMSCL](#)

Examples

```
n<-200 ### sample size for estimation.
n1=50 ### number of observation used in the prediction.

###simulated coordinates
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)

coords1=coords[1:n,]

type="matern"
#xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))
xtot=as.matrix(rep(1,(n+n1)))
xobs=xtot[1:n,]
```

```

beta=5
#beta=c(5,3,1)

###simulated data
obj=rspace(cov.pars=c(3,.3,0),beta=beta,x=xtot,coords=coords,kappa=1.2,
cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
cc=obj$cc
y=obj$datare[,3]
coords=obj$datare[,1:2]

est=SAEMSCL(cc,y,cens.type="left",trend="cte",coords=coords,
kappa=1.2,M=15,perc=0.25,MaxIter=10,pc=0.2,cov.model=type,
fix.nugget=TRUE,nugget=0,init.sigmas=cov.ini[1],
init.phi=cov.ini[2],search=TRUE,lower=0.00001,upper=100)

summary(est)

```

summary.seminaive	<i>Summary of a seminaive object</i>
-------------------	--------------------------------------

Description

summary method for class "seminaive".

Usage

```

## S3 method for class 'seminaive'
summary(object,...)

```

Arguments

object	object of the class "seminaive" (see Seminaive function).
...	Additional arguments.

Value

mean.str	Estimates for the mean structure parameters beta for seminaive method.
var.str	Estimates for the variance structure parameters σ^2, ϕ for seminaive method.
predictions	predictions for seminaive method.

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References

Schelin, L. & Sjostedt-de Luna, S. (2014). Spatial prediction in the presence of left-censoring. Computational Statistics and Data Analysis, 74.

See Also

[SAEMSCL](#)

Examples

```
n<-200 ### sample size for estimation.
n1=100 ### number of observation used in the prediction.

###simulated coordinates.
r1=sample(seq(1,30,length=400),n+n1)
r2=sample(seq(1,30,length=400),n+n1)
coords=cbind(r1,r2)### total coordinates (used in estimation and prediction).
coords1=coords[1:n,]####coordinates used for estimation.

type="matern"### covariance structure.

xtot<-cbind(1,runif((n+n1)),runif((n+n1),2,3))## X matrix for estimation and prediction.
xobs=xtot[1:n,]## X matrix for estimation.

###simulated data.
obj=rspace(cov.pars=c(3,.3,0),beta=c(5,3,1),x=xtot,coords=coords,kappa=1.2,
cens=0.25,n=(n+n1),n1=n1,cov.model=type,cens.type="left")

data2=obj$datare
data2[,4:5]=xobs[,-1]

cc=obj$cc
y=obj$datare[,3]
cutoff=rep(obj$cutoff,length(y[cc==1]))

###seminaive algorithm
r=Semaive(data=data2,y.col=3,covar=TRUE,coords.col=1:2,covar.col=4:5,cov.model="matern",
thetaini=c(.1,.2),fix.nugget=TRUE,nugget=0,kappa=1.5,cons=c(0.1,2,0.5),MaxIter=100,
cc=obj$cc,cutoff=cutoff,copred=obj$coords1,trend=~V4+V5)

summary(r)
```


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