

Statistica Sinica Preprint No: SS-13-245wR1

Title	Bayesian analysis of spatially-dependent functional responses with spatially-dependent multi-dimensional functional predictors
Manuscript ID	SS-13-245wR1
URL	http://www.stat.sinica.edu.tw/statistica/
DOI	10.5705/ss.2013.245w
Complete List of Authors	Wen-Hsi Yang Christopher K. Wikle Scott H. Holan D. Brenton Myers and Kenneth A. Sudduth
Corresponding Author	Christopher Wikle
E-mail	wiklec@missouri.edu

the expansion coefficients associated with $\alpha_i(\mathbf{s})$, $\xi_{jk}(\mathbf{s})$, and $\theta_i(\mathbf{s})$, respectively. As with the $\delta(d)$ coefficients, if one is interested in considering the spatial predictors as functionals, then it would be appropriate to expand the p th element of $\mathbf{z}(\mathbf{s})$ as $z_p(\mathbf{s}) = \sum_{\ell=1}^{\infty} w_{\ell}(\mathbf{s})q_{p\ell}$. Substituting the above expansions into (2.3), we obtain the representation

$$\begin{aligned} \sum_{i=1}^{\infty} \sum_{\ell=1}^{\infty} w_{\ell}(\mathbf{s})\psi_i(d)a_{i\ell} &= \sum_{j=1}^J \sum_{k=1}^{\infty} \sum_{i=1}^{\infty} \sum_{\ell=1}^{\infty} w_{\ell}(\mathbf{s})\psi_i(d)f_{jk\ell}b_{jki} + \mathbf{z}'(\mathbf{s})\boldsymbol{\delta}(d) \\ &+ \sum_{i=1}^{\infty} \sum_{\ell=1}^{\infty} w_{\ell}(\mathbf{s})\psi_i(d)g_{i\ell}. \end{aligned} \quad (2.4)$$

From a functional data analysis perspective, using the spatial predictors to moderate spatial structure is quite reasonable. However, one could alternatively consider a more traditional spatial co-kriging approach (see the references in Section 1). We chose the basis expansion formulation here because our application in Section 3 is concerned with fairly smooth functional spatial surfaces, which, along with the potential for future “big data” applications, is facilitated by the use of rank-reduced spatial models (e.g., see the review in Wikle (2010)).

Similar to applications in traditional functional data analysis, one can consider finite approximations to the infinite summations in (2.4), e.g.

$$\begin{aligned} \sum_{i=1}^{n_i} \sum_{\ell=1}^{n_{\ell}} w_{\ell}(\mathbf{s})\psi_i(d)a_{i\ell} &= \sum_{j=1}^J \sum_{k=1}^{n_{jk}} \sum_{i=1}^{n_i} \sum_{\ell=1}^{n_{\ell}} w_{\ell}(\mathbf{s})\psi_i(d)f_{jk\ell}b_{jki} + \mathbf{z}'(\mathbf{s})\boldsymbol{\delta}(d) \\ &+ \sum_{i=1}^{n_i} \sum_{\ell=1}^{n_{\ell}} w_{\ell}(\mathbf{s})\psi_i(d)g_{i\ell}. \end{aligned} \quad (2.5)$$

In practice, the truncation on n_i , n_{jk} , and n_{ℓ} are typically problem specific and can be chosen based on percent variance explained, cross-validation, and/or sensitivity analysis. Using a hierarchical Bayesian implementation (see Section 2.2), one can account for potential truncation and observation error correspond to the response and covariate functional surfaces. Given these truncations, we denote the basis vectors associated with d and spatial location by $\boldsymbol{\psi}(d) \equiv [\psi_1(d), \dots, \psi_{n_i}(d)]'$ and $\mathbf{w}(\mathbf{s}) \equiv$

