Bayesian Method in Linear Model and Constant Time Series Model Using Non-Informative Prior Under Phenology

VIJAY KUMAR PANDEY¹, RAJEEV PANDEY² AND MAYANK TRIVEDI³

¹Research Scholar in Department of Statistics, University of Lucknow, India-226007
²Professor, Department of Statistics, University of Lucknow, India-226007
³Research Scholar in Department of Statistics, University of Lucknow, India-226007

*Email: vijay.pandey550@gmail.com

Received: 15 December 2014| Revised: 27 February 2015| Accepted: 4 March 2015
Published online: March 30, 2015
The Author(s) 2015. This article is published with open access at www.chitkara.edu.in/publications

Abstract: Climate Change is very recent topic at global level for discussion for all of us. Phenology is one of the main bio- indicators to track climate change effects on ecosystem. The present study is devoted to derive results of coherent interest in the field of phenology from Bayesian point of view. In this paper we have developed the phenological probability models using linear model and constant time series model. The comparison of both the models has also been done using the concept of residual sum of square and Bayes’ factor.

Keywords: Bayesian Analysis, Linear Model, Constant Time Series Model, Phenology, Non-Informative Prior.

1. INTRODUCTION

Phenology is a field of research which studies the annual rhythm of biological phenomena mainly related to climate. Centuries ago, especially for agricultural purposes, phenological knowledge improved the understanding of the variation in cycle events. Observations of phenological phases are probably the simplest way to track changes in the ecology of species in response to climate change. The use of phenological data as bio-indicator for climate variations and global change is based on the well known relationship between climate parameters and the onset of phenological phases.

According to [5] phenophases are regarded as an integrating climatological measurement responding to many meteorological and environmental factors...
such as light, photoperiod, temperature, precipitation, humidity, wind and others although their particular influence differs.

Phenological models predict time of events in an organism’s development to find the information about climate change and its impacts on phenological events, it is necessary to develop the statistical tools for analysing the data. [3] used a Bayesian method to investigate phenological changes. Climate change detection employing non-parametric Bayesian function estimation is especially useful for studies of climate change impacts in natural systems where conditions are prescribed to change. [4] was among the first to explore the Bayesian approach in climate change detection. He also pointed out the need for the estimation of model uncertainties.[1] used the Bayesian analysis for climate change assessment.

The Bayesian analysis of the time series follows the methodology introduced by [2]. [2] proposed the three different models to describe the phenological time series data. The constant model, linear model and one change point model. The constant model represents the hypothesis of no change with a functional behavior constant in time and an associated zero rate of change. The linear model assumes a linear change of the observed phenomenon with associated constant rate of change. The change point model allows for a time varying rate of change and thus is an indicator for non-linear changes. The present paper deals with the linear model to analyse the phenological data.

The Bayesian approach to statistical inference offers an extremely useful tool for model comparisons called Bayes’ factors which has been proposed by [3]. Bayes’ factors can be used to compare models with different blocks of covariates, models with different functional forms, and can be used with any number of plausible models. As with all quantities in the Bayesian approach, Bayes’ factors provide the posterior probability that model $M_1$ is the true data generating process compared with model $M_2$.

2. PROPOSED LINEAR MODEL USING NONINFORMATIVE PRIOR IN PHENOLOGY

The linear model assumes a linear change of the observed phenomenon with an associated constant rate of change. This model assumes a linear trend in the data leaving open the question whether we expect a rise or a fall as a function of observation year. The model equation for this case becomes,

$$d_i - f_i \frac{x_N - x_i}{x_N - x_1} - f_N \frac{x_i - x_1}{x_N - x_1} = \epsilon_i$$

(1)
Bayesian Method in Linear Model and Constant Time Series Model Using Non-Informative Prior Under Phenology

Where $x_1$, $x_N$ are the first and last year of observations and $f_1$, $f_N$ design functional values that specify a linear trend between $x_1$ and $x_N$ but are of course unknown. Equation (1) suggests going over to matrix notation:

$$\vec{d} - A\vec{f} = \vec{\varepsilon}$$

(2)

Here $\varepsilon$ is the error term, $N$ is the number of observations and $A$ is the $N$ rows and two column matrix. If expected value of $\{\varepsilon_i\}$ is assumed to be zero with known variance as $\sigma^2$, then according to principle of least square theory the likelihood becomes,

$$P(d / \bar{x}, \sigma, \vec{f}, I) = \left(\frac{1}{\sigma \sqrt{2\pi}}\right)^N \cdot \exp\left\{-\frac{1}{2\sigma^2} \left(\vec{d} - A\vec{f}\right)\left(\vec{d} - A\vec{f}\right)\right\}$$

(3)

The symbol added ' in the condition reminds that we are treating a linear trend model. Let the prior distribution $P(\vec{f} / I)$ (on $\vec{f}$ is the chosen (weakly informative) to be constant over the range $2\gamma$ that is,

$$P(\vec{f} / I) = \frac{1}{2\gamma}$$

(4)

The range $\gamma$ can be estimated from the variance of the data. A possible k-dimensional generalization of (4) would be $\left(\frac{1}{2\gamma}\right)^k$. A more efficient choice of the prior volume is, however obtained if we replace the hypercube by a hyper -sphere $V_s(k, \gamma)$:

$$V_s(k, \gamma) = \frac{\gamma^k \left(\sqrt{\pi}\right)^k}{\Gamma\left(\frac{k + 2}{2}\right)} = P(\vec{f} / \gamma, k, I)$$

(5)

A similar non- informative choice is made for $P(\sigma/I)$. Since $\sigma$ is a scale parameter for the difference $|d_i - f_i|$, we choose a normalized form of JEFFREYS’ prior:

$$P(\sigma / \beta, I) = \frac{1}{2 \ln \beta} \cdot \frac{1}{\sigma} \cdot \frac{1}{\beta} < \sigma < \beta$$

(6)
From the marginalization theorem, we obtain

\[ P(\tilde{d} / \tilde{x}, l, I) = \int d\tilde{f} d\sigma. P(\tilde{d}, \tilde{f}, \sigma / \tilde{x}, l, I) \]  

(7)

This equation is an identity. The integral in (7) can be expanded using the product rule:

\[ P(\tilde{d} / \tilde{x}, l, I) = \int P(\tilde{f} / l, I). P(\sigma / I). P(\tilde{d} / \tilde{x}, \sigma, \tilde{f}, l) d\tilde{f} d\sigma \]  

(8)

Let \( \phi = (\tilde{d} - A\tilde{f})^T (\tilde{d} - A\tilde{f}) \)

\[ = (\tilde{d} - A(\tilde{f} - f_0 + f_0))^T (\tilde{d} - A(\tilde{f} - f_0 + f_0)) \]  

(9)

Where R is residue of the proposed model.

Hence from (1) and (7) we get,

\[
P(\tilde{d} / x, l, I) = \frac{1}{(2\pi)^{N/2}} \frac{1}{V(2, \gamma)} \frac{1}{2 \ln \beta} \int_0^\infty \frac{d\sigma}{\sigma} \frac{1}{\sigma^2} \exp \left\{ -\frac{R}{2\sigma^2} \right\} \frac{2\pi \sigma^2}{\sqrt{\det(Q)}} \]

(10)

\[ = \frac{1}{2V(2, \gamma)} \frac{1}{2 \ln \beta} \left( \frac{1}{\pi} \right)^{\frac{N-2}{2}} \frac{1}{\sqrt{\det(Q)}} \Gamma\left( \frac{N-2}{2} \right) \]

The matrix Q and residue R are unknown. These quantities follows from a comparison of coefficients in \( \tilde{f} \) of the two equivalent forms of \( \phi \) in (9) and hence

\[ Q = A^T A \]

Therefore, residual sum of square of the model (10) is given by,

\[ R = \tilde{d}^T \tilde{d} - \tilde{d}^T A(A^T A)^{-1} A^T \tilde{d} \]  

(11)

The expression for the residue R can be simplified considerably if we employ singular value decomposition on the matrix A.

Let us Assume \( A = \Sigma \lambda U \tilde{V}^T \)  

(12)
yields for matrix $Q$:

\[ Q = A^T A = \sum_{i} \sum_{k} \lambda_i \lambda_k \tilde{U}_i \tilde{U}_i^T \tilde{V}_k \tilde{V}_k^T = \sum_{i} \lambda_i^2 V_i V_i^T \]  

(13)

The last equality follows from the fact that \{\tilde{U}_i\} and the \{\tilde{V}_i\} each form an orthogonal normalized vector system. Accordingly we obtain from (12) and (13) as

\[ \text{Det}(Q) = \prod_k \lambda_k^2 \]  

(14)

\[ A Q^{-1} A^T = \sum_k \tilde{U}_k \tilde{U}_k^T \]  

(15)

\[ R = d^T \left\{ 1 - \sum_k \tilde{U}_k \tilde{U}_k^T \right\} d \]  

(16)

Now if we take constant time series model, we have

\[ d_i - f = \epsilon_i \forall i = 1,2,3,\ldots N \]  

(17)

Using the above rules we get

\[ P(d / \tilde{x}, C, I) = \frac{1}{2} \left\{ \frac{N-1}{2} 2^{2} \right\} \frac{1}{1 + \frac{1}{2} \gamma 2 \ln \beta} \frac{1}{\frac{1}{2} \pi} \frac{\Gamma\left(\frac{N-1}{2}\right)}{\sqrt{N}} \frac{1}{\sqrt{N}} \]  

(18)

To check the reliability between the constant time series model and linear model we derive the Bayes’ factor in the favour of linear model as given by,

\[ B = \frac{p(d / \tilde{x}, I)}{p(d / \tilde{x}, C, I)} = \frac{1}{\sqrt{\text{det}(Q)}} \frac{1}{\sqrt{\text{det}(Q)}} \frac{\Gamma\left(\frac{N-2}{2}\right)}{\frac{N-2}{2}} \]  

(19)
Using equation (5) the Bayes’ factor becomes

$$B = \frac{2^{1/2}}{\sqrt{\pi \gamma}} \frac{1}{\sqrt{\det(Q)}} \frac{\Gamma\left(\frac{N-2}{2}\right)}{(R)^{N-2}} \cdot \frac{1}{\sqrt{\pi \gamma}} \frac{\Gamma\left(\frac{N-1}{2}\right)}{(N\Delta d^2)^{N-1}} \cdot \frac{1}{\sqrt{N}} \cdot \frac{2^{1/2}}{\sqrt{\det(Q)}} \frac{1}{(R)^{N-2}} \cdot \frac{\Gamma\left(\frac{N-1}{2}\right)}{\sqrt{N}}$$

(20)

The residual sum of square of the model (17) can be derived as,

$$E = \sum_{i=1}^{N} \varepsilon_i^2 = \sum_{i=1}^{N} (d_i - f)^2$$

For the minimisation of $E$, we shall differentiate $E$ with respect to $f$. Hence, $\frac{\partial E}{\partial f} = 0 \Rightarrow f = \frac{1}{N} \sum_{i=1}^{N} d_i = \bar{d}$. Therefore, the residual sum of square of the proposed constant time series model is given by

| Table 1 |
|----------------------|----------------------|----------------------|
| Years | Average temperature of the years | Production of rice (in tones) |
| 2001 | 26.32 | 20.576 |
| 2002 | 25.47 | 20.022 |
| 2003 | 26.1 | 19.468 |
| 2004 | 24.16 | 18.914 |
| 2005 | 24.5 | 18.360 |
| 2006 | 25.112 | 18.935 |
| 2007 | 25.87 | 19.510 |
| 2008 | 25.85 | 20.085 |
| 2009 | 24.9 | 20.660 |
Bayesian Method in Linear Model and Constant Time Series Model Using Non-Informative Prior Under Phenology

\[ R = \sum_{i=1}^{N} \left( d_i - \bar{d} \right)^2 = N \Delta d^2 \]

where, \( \Delta d^2 = \frac{1}{N} \sum_{i=1}^{N} \left( d_i - \bar{d} \right)^2 \).

3. NUMERICAL ILLUSTRATION

To get the residual sum of square and Bayes’ factor of linear and constant time series model, we use the following table of 10 years average temperature data obtained from Narendra Deva University of Agriculture and Technology, Faizabad (India) as:

The temperature data is, 

\[
\begin{pmatrix}
26.26 \\
26.32 \\
25.47 \\
26.10 \\
24.50 \\
25.11 \\
25.87 \\
25.85 \\
24.90 \\
\end{pmatrix}
\]


Hence residual sum of square of the linear model is

\[
R = d^T \left[ I - A \left( A^T A \right)^{-1} A^T \right] d = 4.364696
\]

and \( P(\bar{d} / \bar{x}, l, I) = 0.000052 \).

Similarly, we have for constant time series model the residual sum of square \( R = 5.16 \) and \( P(\bar{d} / \bar{x}, C, I) = 0.0000012 \).

The Bayes’ factor in favour of linear model is

\[
B = \frac{p(\bar{d} / \bar{x}, l, I)}{p(\bar{d} / \bar{x}, C, I)} = 43.33
\]
CONCLUSION

The comparison of the of the Constant Time Series model and Linear model in a tabular form is given below in terms of Residual Sum of Squares, Efficiency and Bayes’ Factors:

According to above table 2, we observe that using the Linear Model we can do better prediction of those phenological events which satisfy the conditions of Linear Model. We can also check the accuracy of the linear model by calculating the residual sum of square. Since residual sum of square of the Linear Model is less than the residual sum of square of the Constant Time Series Model, the efficiency of Linear Model is more than the Constant Time Series Model and as the Bayes’ factor in favour of Linear Model is more than unity, therefore Linear Model gives a better fit of the data than Constant Time Series Model.

ACKNOWLEDGEMENT

We are thankful to Prof. Rohit Pandey, Narendra Deva University of Agriculture and Technology, Faizabad (India) for providing phenological data as shown in table 1.

REFERENCES

http://dx.doi.org/10.1111/j.1529-8817.2003.00731.x
Bayesian Method in Linear Model and Constant Time Series Model Using Non-Informative Prior Under Phenology