

## Synthetic plots: history and examples

David R. Brillinger Statistics Department University of California, Berkeley

www.stat.berkeley.edu/~brill
 brill@stat.berkeley.edu

#### SECTIONS

- I. Model appraisal methods
- II. Synthetic plots
- III. Spatial p.p. galaxies
- IV. Time series river flow
- V. Spatial-temporal p.p. -wildfires
- VI. Trajectories seals, elk
- VII. Summary and discussion
- ?. Explanatories

#### I. MODEL APPRAISAL

Science needs appraisal methods

Cycle:

Model construction <--> model appraisal

Is model compatable with the data?

Classical chi-squared (df correction)

The method of synthetics Neyman et al

### **II. SYNTHETIC PLOTS**

Simulate realization of fitted model

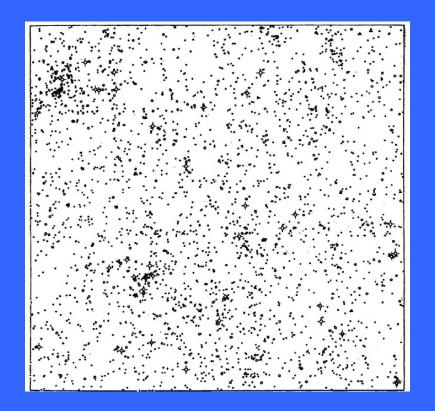
Put real and synthetic side by side

Assessment

Turing test?

Compute same quantity for each?

#### III. SPATIAL P. P. - galaxies



Neyman, Scott and Shane (1953) On the spatial distribution of galaxies ... Astr J, 117, 92-133

"... Figure 1 was constructed assuming ..., the Poisson law ...."

"... it was decided to produce a synthetic plot ..."

"When the calculated scheme of distribution was compared with the actual distribution of galaxies recorded in Shane's photographs of the sky [see page 192], it became apparent that the simple mechanism could not produce a distribution resembling the one we see. In the real universe there is a much more pronounced tendency for galaxies to be grouped in clusters."

Neyman, Scott & Shane (1954) On the index of clumpiness ... Astr. J. Suppl. 1, 269-294.

"In the third paper ..., it was shone that the visual appearance of a 'synthetic' photographic plate, obtained by means of a large scale sampling experiment conforming exactly with the assumptions of the theory, is very similar to the actual plate. The only difference noticed between the two is concerned with the small-case clumpiness of images of galaxies."

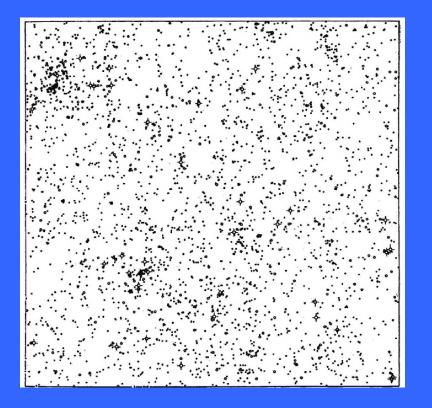
#### In summary:

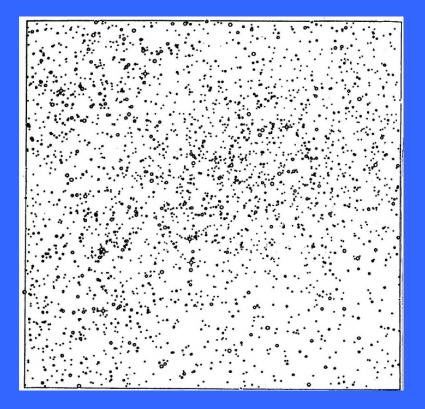
Data {(x,y)}, spatial point process

- 1.Poisson rejected (visually)
- 2. Clustering (Neyman-Scott process)
   rejected (visually)
- 3. More clustering

Detail: counting error, variation in limiting magnitude

## Results - Scientific American1956





Turing test?

#### Comparison - Scott et al (1953)

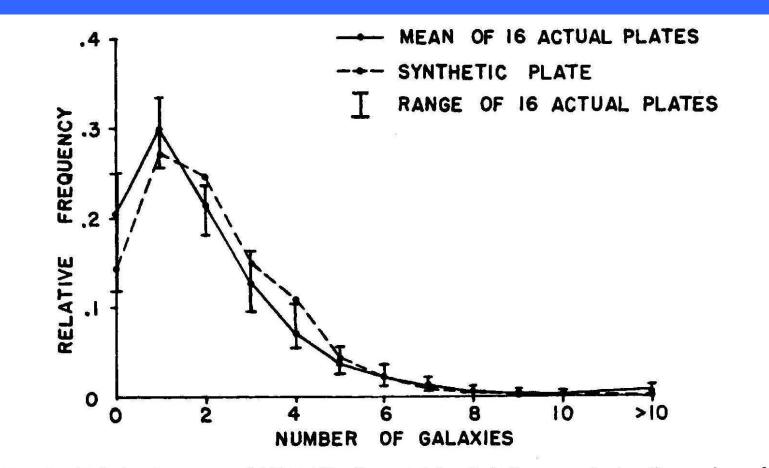
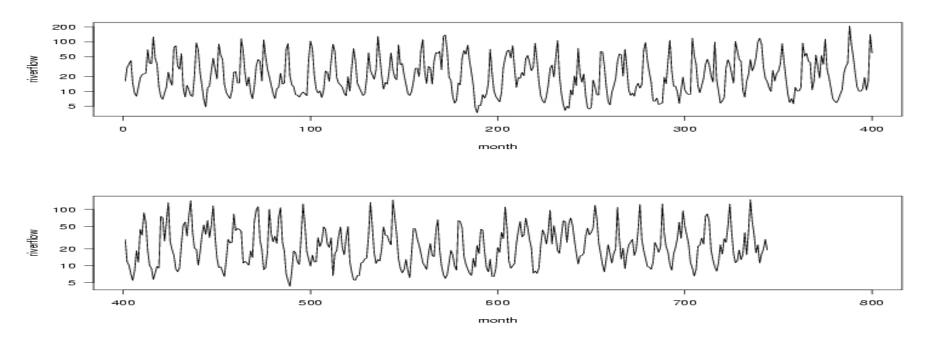


FIG. 8.—Relative frequency of  $10' \times 10'$  cells containing 0, 1, 2, ..., galaxies. Comparison of synthetic plate with mean of 16 actual plates.



# IV. TIME SERIES - Saugeen River Average monthly flow 1915 - 1976 Walkerton



Data: {y(t)}, time series
Hippel and McLeod
Periodic autoregression (PAR)

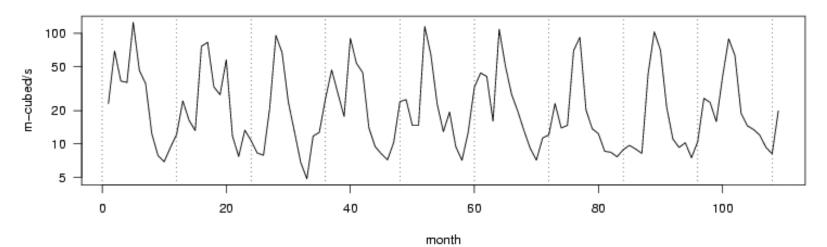
Stack years - 62 by 12 matrix (Buys-Ballot)
AR(1):

$$X_{ij} = \rho_j X_{i,j-1} + \varepsilon_{ij}$$

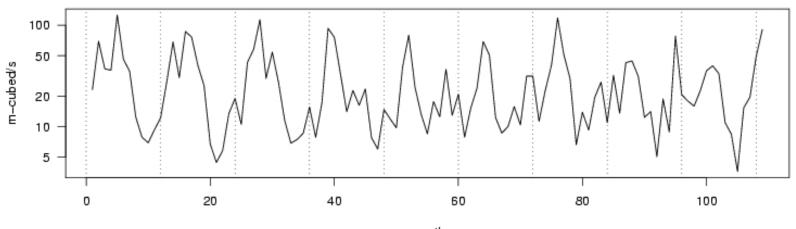
Nonstationary

Fit, generate synthetic series

Saugeen riverflow



Synthetic

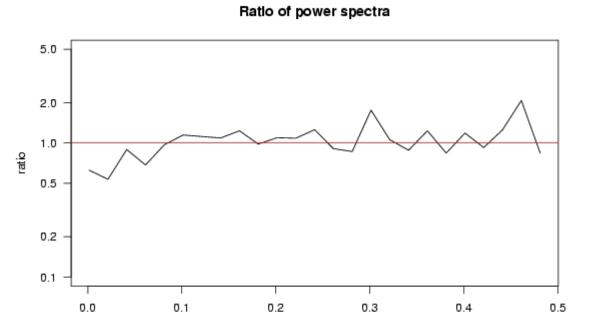


month

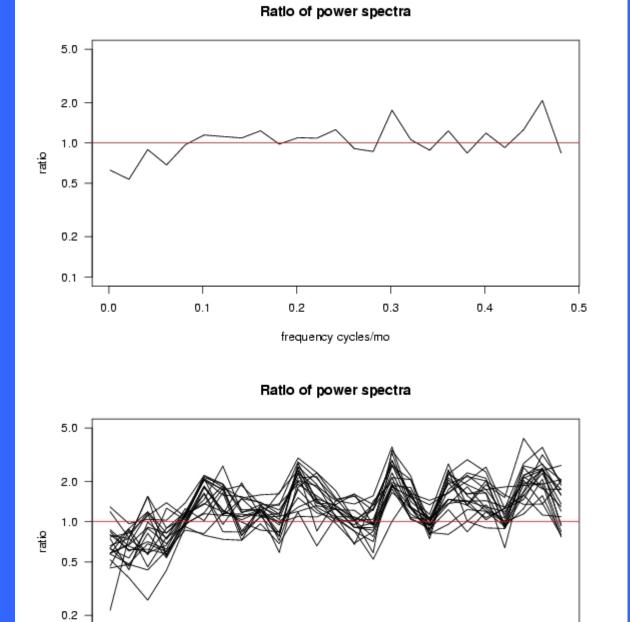
#### Turing test?

# Comparison

# Spectral ratio



frequency cycles/mo



frequency cycles/mo

0.3

0.4

0.5

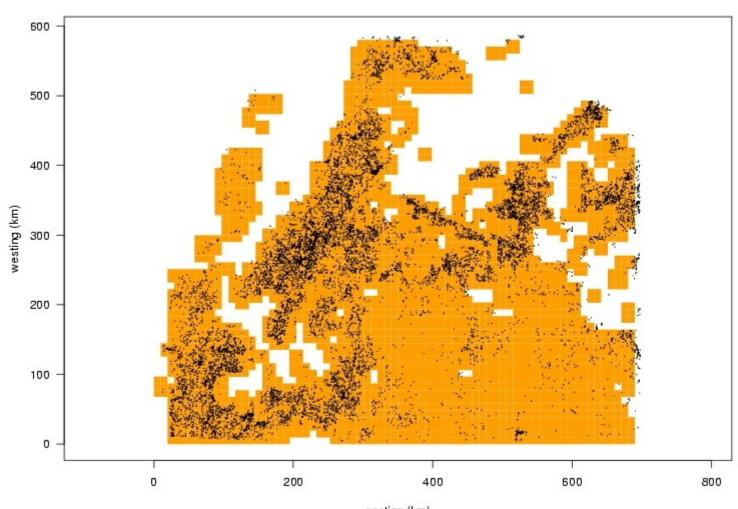
0.2

0.1 -

0.0

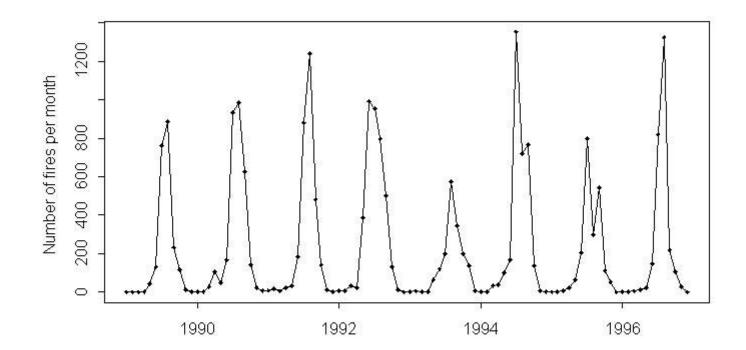
0.1

#### V. SPATIAL-TEMPORAL P. P.- wildfires



Oregon Federal Lands & Fires 1989 - 1996

easting (km)



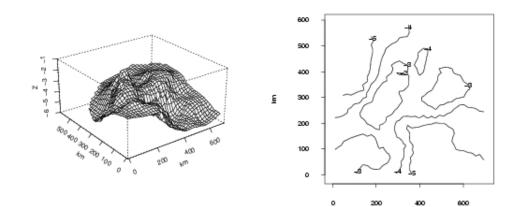
Risk analysis

Pixel model,  $\{(x_j, y_j, t_j)\}$ 

logit  $P\{N_{xyt} = 1\} = q_1(x, y) + q_2(<t>) + h_{t}$ 

(x, y): location,  $\langle t \rangle$ : day, [t]: year,  $g_1, g_2$  smooth

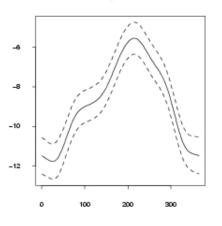
Sampled 0's

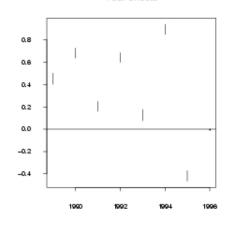


km





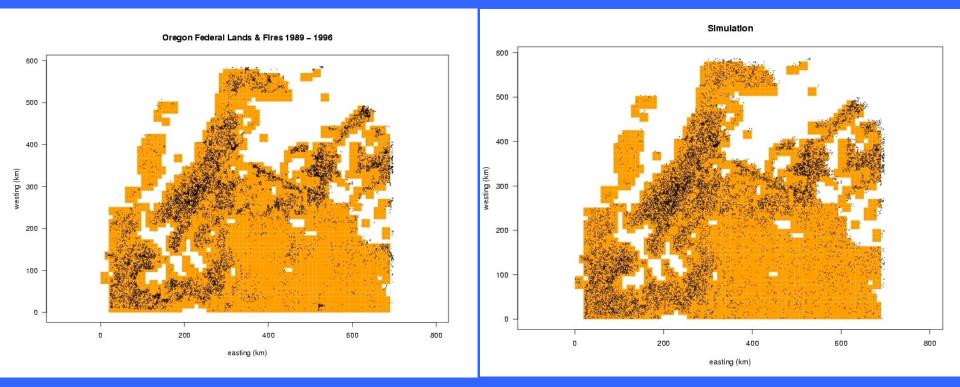




day

year

# Original and Bernoulli simulation

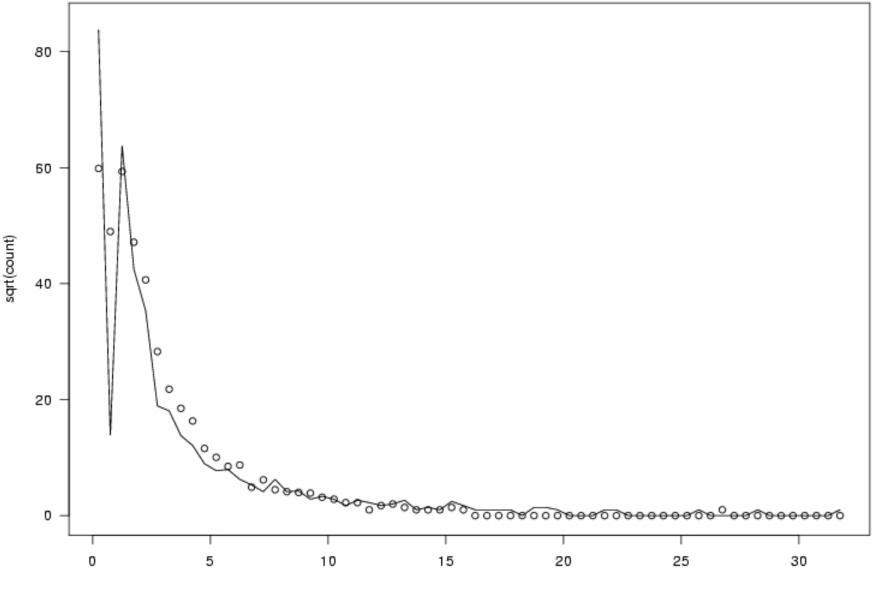


#### Turing test?

Comparisons

# Nearest neighbour distribution

Nearest neighbor distances for data and synthetic

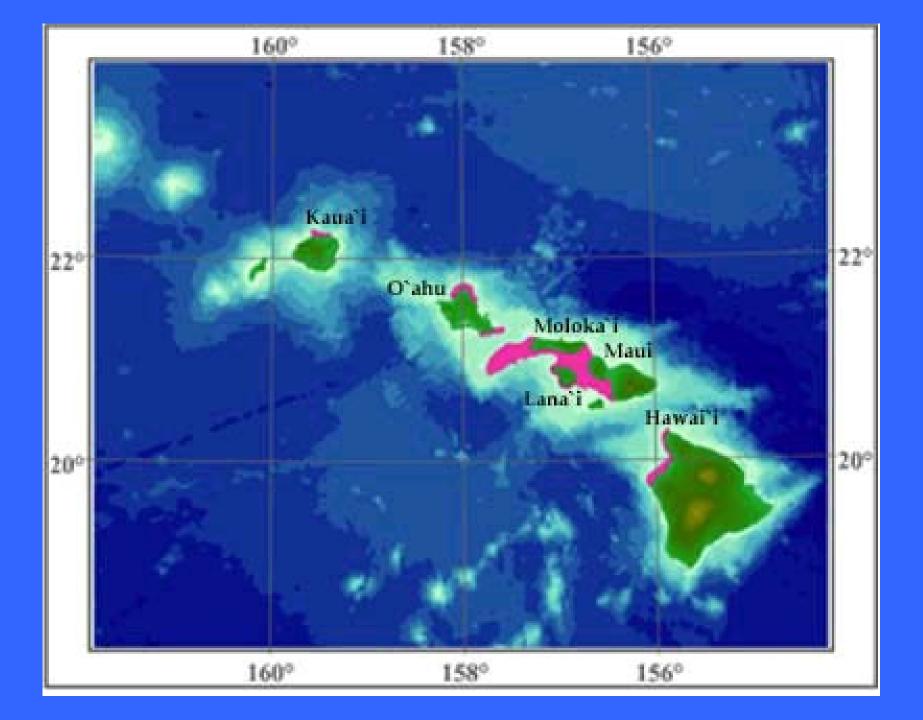


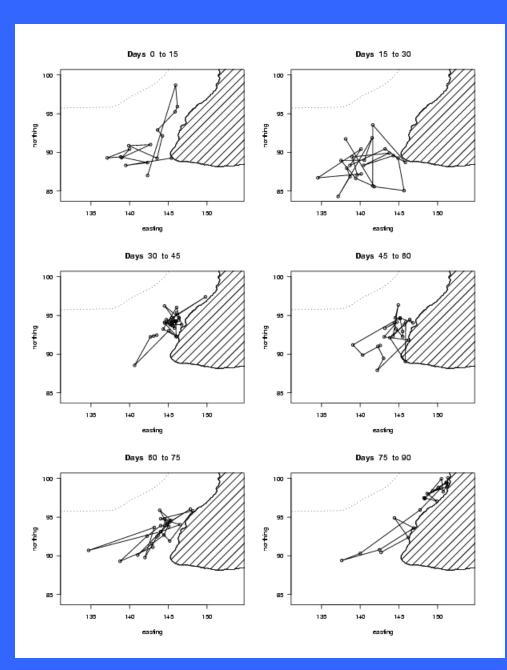
distance (km)

# VI. TRAJECTORIES - Hawaiian monk seal, endangered









Foraging, resting, ...

DEs. Newtonian motion

Scalar potential function, H

Planar case, location  $\mathbf{r} = (x, y)'$ , time t

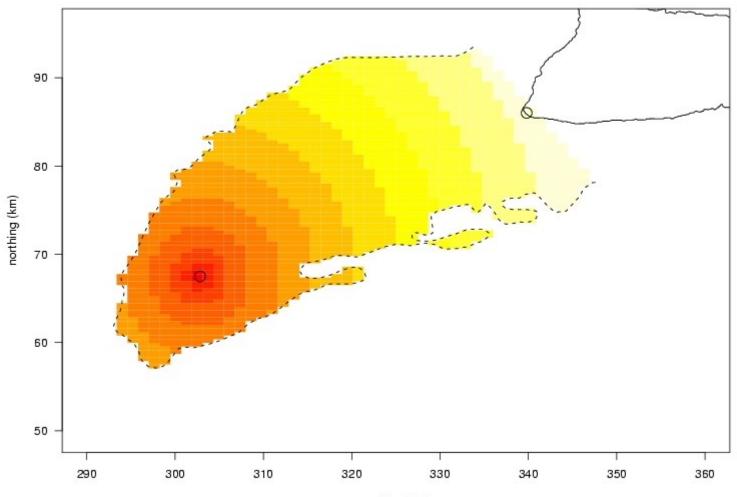
 $d\mathbf{r}(t) = \mathbf{v}(t) dt$ 

 $d\mathbf{v}(t) = -\beta \mathbf{v}(t)dt - \beta \text{ grad } H(\mathbf{r}(t), t)dt$ 

**v**: velocity  $\beta$ : coefficient of friction

 $d\mathbf{r} = - \operatorname{grad} H(\mathbf{r}, t) dt = \mu(\mathbf{r}, t) dt, \beta >> 0$ 

Examples of H. Point of attraction  $H(\mathbf{r}) = .5 \star \sigma^2 \log r - \delta r$ Point of repulsion  $H(\mathbf{r}) = C/r$ Attraction/repulsion  $H(\mathbf{r}) = \alpha (1/r^{12} - 1/r^6)$ General parametric  $H(\mathbf{r}) = \beta_{10}x + \beta_{01}y + \beta_{20}x^{2} + \beta_{11}xy + \beta_{02}y^{2}$ Nonparametric spline expansion



Potential function for outbound journey

easting (km)

SDEs.

## $d\mathbf{r}(t) = \boldsymbol{\mu}(\boldsymbol{r}(t), t) dt + \boldsymbol{\sigma}(\boldsymbol{r}(t), t) d\mathbf{B}(t)$

- µ: drift, -grad H
- $\sigma$ : diffusion
- {B(t) }: bivariate Brownian

Data: {  $(x(t_j), y(t_j)), t_j$  }

Solution/approximation

$$(\mathbf{r}(t_{i+1}) - \mathbf{r}(t_i)) / (t_{i+1} - t_i) =$$

 $\mu(r(t_i), t_i) + \sigma(r(t_i), t_i) Z_{i+1} / \sqrt{(t_{i+1} - t_i)}$ 

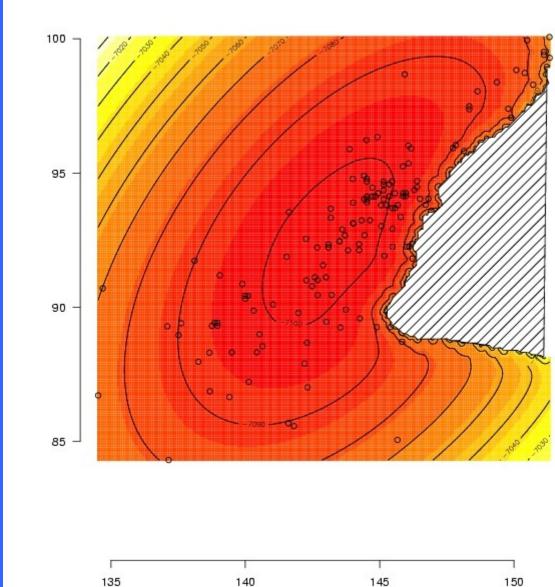
#### Euler scheme

Approximate likelihood

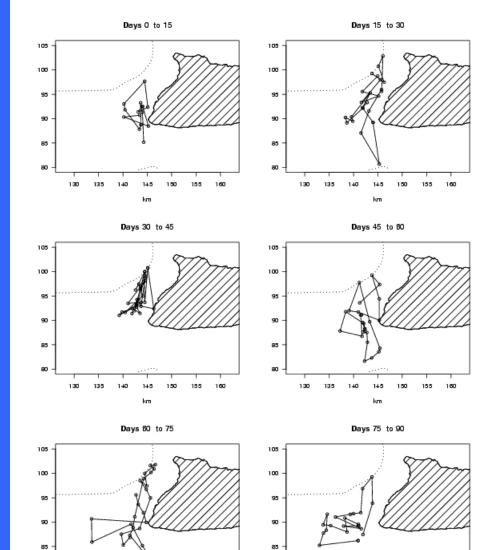
Boundary, startup effects

# Fitted potential:

general parametric
 attraction &
 repulsion



# Synthetic



30

130 135 140

145 150 155 160

km

Turing test?

80

130 135 140 145 150 155 160

km

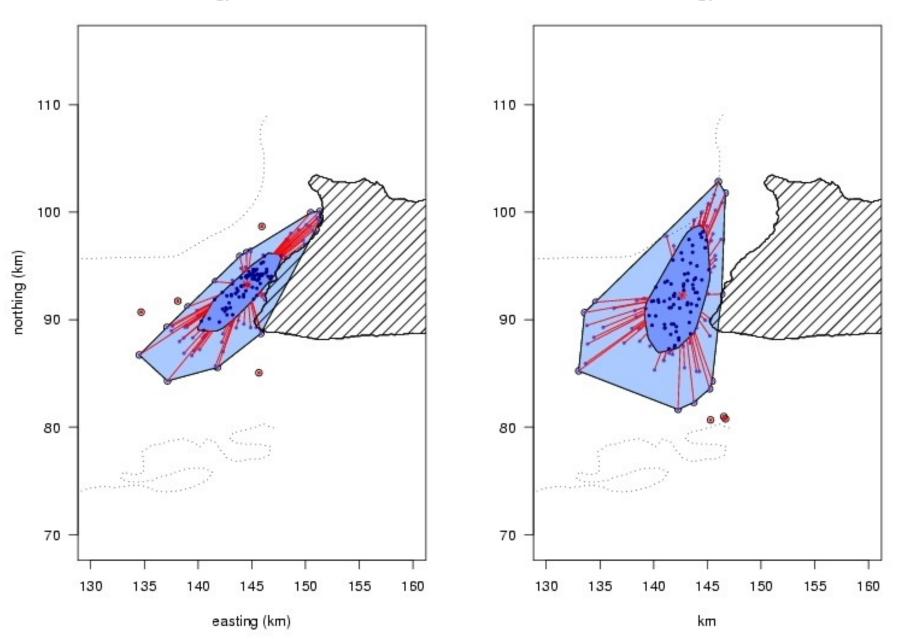
## Comparison

Bagplot
cp. Boxplot
centre is bivariate median
"bag" contains 50% with greatest depth
fence - inflate bag by 3

Rousseuw, Rutts, Tukey (1999)



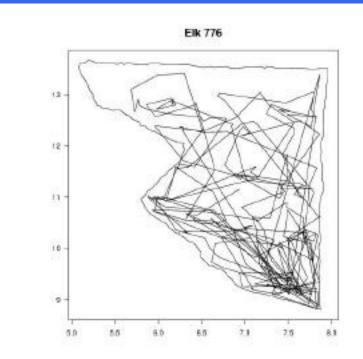
Bagplot



### TRAJECTORIES - elk/wapiti

Rocky Mountain elk *Cervus elaphus* Banff Starkey Reserve, Oregon Joint usage possible?





## Data: $\{(x(t_j), y(t_j)), t_j)\}$

8 animals,  $\Delta t = 2hr$ 

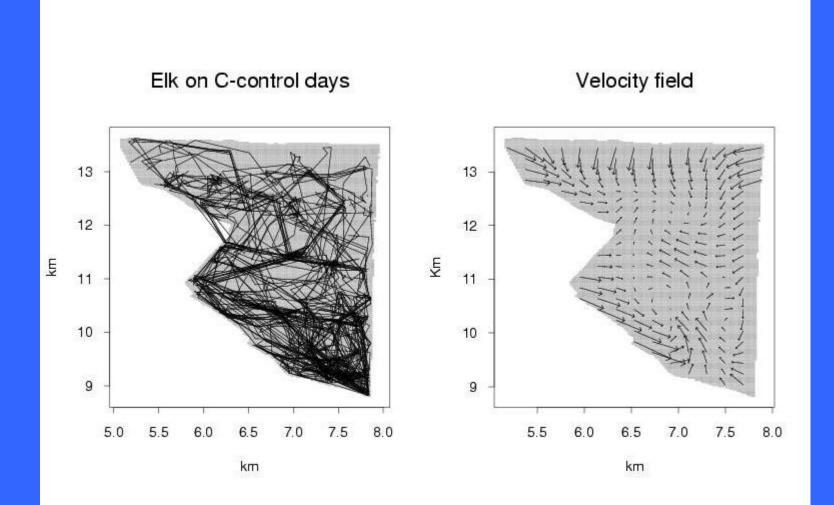
Foraging, resting, hiding, ...

Model.

 $d\mathbf{r} = \boldsymbol{\mu}(\mathbf{r}) dt + \boldsymbol{\sigma} d\mathbf{B}(t)$ 

µ smooth - geography

velocity field



Boundary (NZ fence)

#### $d\mathbf{r} = \boldsymbol{\mu}(\mathbf{r}) dt + \boldsymbol{\sigma}(\mathbf{r}) d\mathbf{B}(t) + d\mathbf{A}(\mathbf{r})$

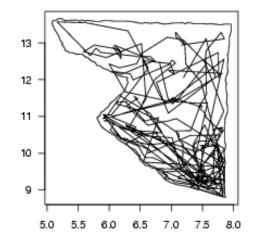
**A**, support on boundary, keeps particle constrained

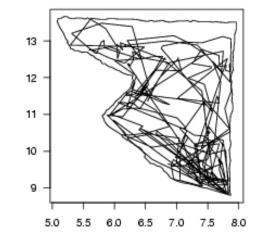
Synthetic paths.

If generated point outside, keep pulling bac by half til inside

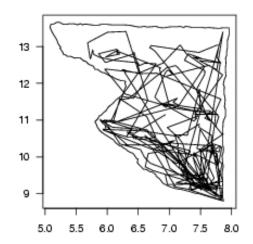




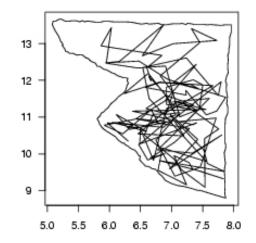




Elk 776



Synthetic path



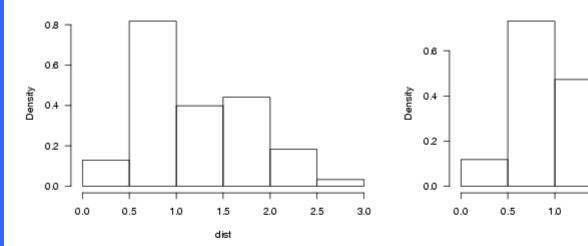
#### Turing test?



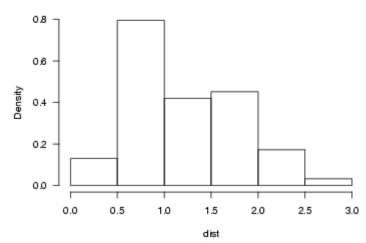
## Distribution of distances to "centre"











Synthetic path

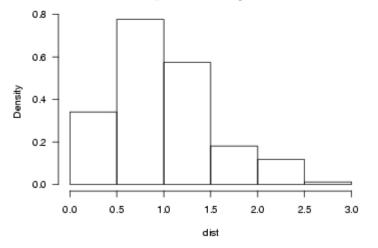
1.5

dist

2.0

2.5

3.0



#### VII. SUMMARY & DISCUSSION

Synthetic plots method for appraising complex data-based models via Monte Carlo

Criteria: EDA, formal

Four examples: time series, spatial-temporal p.p., trajectories

Found inadequacies in each case

## Corrections like Pearson's for chi-squared

Difficulties:

land mask
irregular times
large time differences
simulations based on same data

Acknowledgements.

### Aager, Littman, Preisler, Stewart

NSF, FS/USDA

#### REFERENCES

E. Nelson (1967). Dynamical Theories of Brownian Motion Princeton

H. S. Niwa (1996). Newtonian dynamical approach to fish schooling.*J. theor. Biol.* 



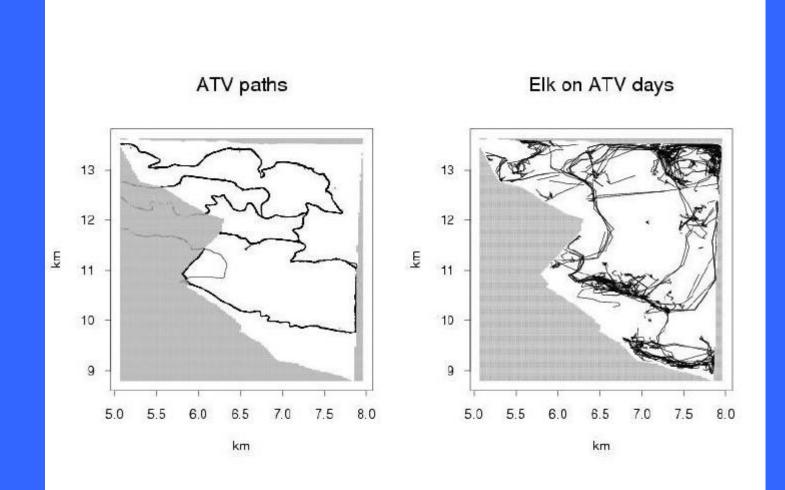
## Experiment with explanatory

## Same 8 animals

## ATV days, $\Delta t = 5 \min$







# THE STARKEY PROJECT:

A synthesis of long-term studies of elk and mule deer

Michael J. Wisdom, Technical Editor



Featuring Forewords by Forest Service Chief Dale Bosworth and Former Chief Jack Ward Thomas

Alliance Communications Group 2005

## Next project



Whale shark feeds passively on small prey by swimming with its mouth open. A snorkeler watches from above.