

```
In [1]: import numpy as np
import pip
import pymc3 as pm
import pandas as pd
import theano as t
import theano.tensor.slinalg as tla
import theano.tensor as tt
from scipy.spatial import distance as dist
from pymc3 import NUTS, sample
from scipy import optimize
import matplotlib.pyplot as plt
```

Example with 7 points:

```
In [2]: ### read the data in
df_sp = pd.read_csv("7Points.csv", index_col = None)
df_sp
```

Out[2]:

	ID	success	X	Y
0	13	0	72.973	70.957
1	14	0	92.452	78.864
2	15	0	42.816	54.111
3	16	1	81.191	80.832
4	17	1	63.228	53.074
5	18	1	60.808	74.328
6	19	0	55.579	54.363

```

In [3]: ### calculate distance matrix and put it in square format
distance = dist.pdist(df_sp[['X', 'Y']], metric='euclidean')
Dist_sp = dist.squareform(distance)

### Model specification #####
#####
# Binomial runs
def singleSurface(Y, D):
    """Logistic Kriging model, where
    Y is the vector of bernoulli outcomes,
    D is a NxN matrix of distances between points"""

    W = D.shape[0] # size of distance matrix
    I = t.shared(np.eye(W)) # identity matrix of size W
    D = t.shared(D)
    sqrt3 = tt.constant(np.sqrt(3.))

    model = pm.Model()

    with model:
        #Construct the GP
        tausq = 1e-7#pm.Gamma('tausq', 2., 1000., shape = 1, testval=0.1
)
        sigmasq = pm.Gamma('sigmasq', 2., .5, shape = 1)
        phi = pm.Gamma('phi', 10., 1., shape = 1)

        # Spatial random effect
        # Matern 3/2 covariance. The Matérn covariance functions become
        # especially simple when  $\nu$  is half-integer:  $\nu = p + 1/2$ , where
        #  $p$  is a non-negative integer. In this case the covariance funct
ion
        # is a product of an exponential and a polynomial of order  $p$ 
        ##  $\nu = 3/2$ ,  $C(d) = \sigma^2(1+\sqrt{3}d/\phi)*\exp(-\sqrt{3}d/\phi)$ 

        tmp = tt.mul(D, sqrt3 / phi) #  $D*\sqrt{3}/\phi$ 
        Sigmasq = sigmasq * ( 1. + tmp) * tt.exp(-tmp) ## matern functio
n
        Sigmasq = Sigmasq + tausq * I
        Sigma = tla.Cholesky(lower=True)(Sigmasq)

        #Priors
        s = pm.Normal('s', mu=0., sd=1., shape=W)
        spatial_re = tt.dot(Sigma, s)
        alpha = pm.Normal('alpha', 0., 100., shape=1, testval=0.1)

        # Data model
        p = pm.invlogit(alpha + spatial_re)
        y_obs = pm.Bernoulli('y_obs', p=p, observed=Y) # logit link

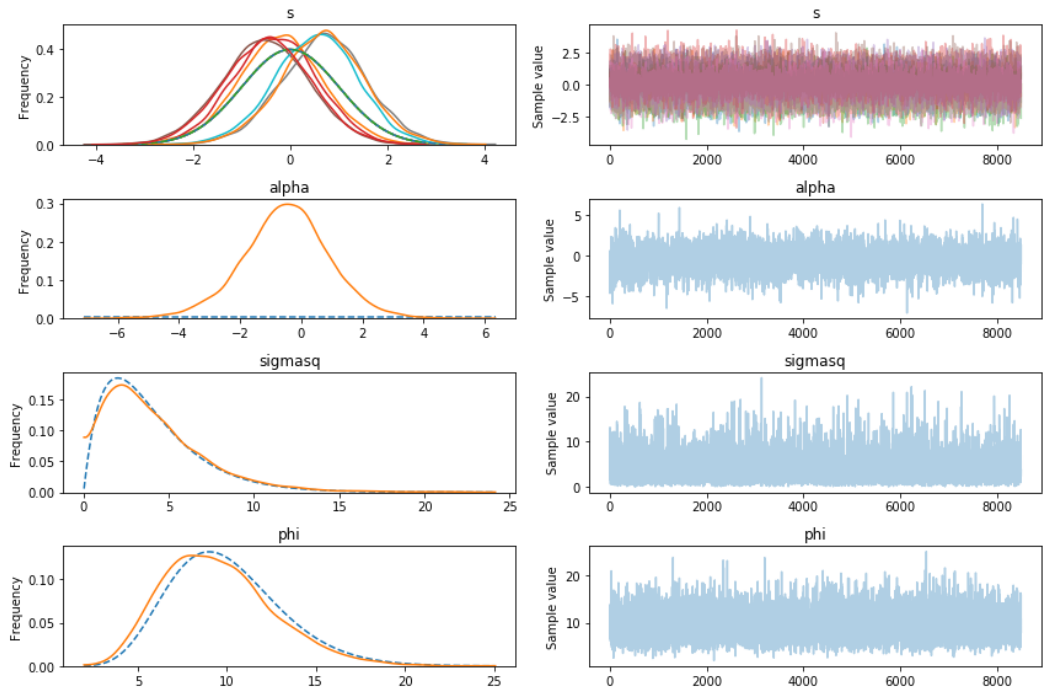
        return model

# creating the model
m_sp_Matern = singleSurface(Y=np.array(df_sp[["success"]]).flatten(),
                            D=Dist_sp)

# taking samples from the posterior
with m_sp_Matern:
    db = pm.backends.Text('Trace_7Points') # saving trace
    trace = pm.sample(draws=4000, tune=500, n_init=100000, trace=db,
                      start={"sigmasq": 1.0, "phi": 15.0})

```

Auto-assigning NUTS sampler...
 Initializing NUTS using jitter+adapt_diag...
 100% ██████████ 4500/4500 [00:20<00:00, 216.67it/s]



```
In [4]: df_gp = pd.read_csv("Trace_7Points/chain-0.csv", index_col = None)
df_gp.head()
```

Out[4]:

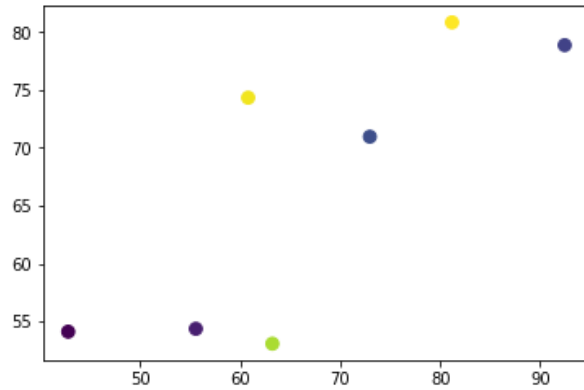
	sigmasq_log__0	phi_log__0	s_0	s_1	s_2	s_3	s_4	s_
0	1.333746	1.741777	0.562430	0.222088	-0.539378	-0.364642	0.042323	0.2948
1	1.333746	1.741777	0.562430	0.222088	-0.539378	-0.364642	0.042323	0.2948
2	1.976143	1.678069	0.590487	-0.993882	-0.116663	1.580485	0.628619	0.7558
3	1.650011	2.076347	-0.605520	-0.678313	-0.884913	0.791329	1.348509	2.0578
4	1.636399	2.272060	0.648192	-0.934318	-0.320779	1.429861	1.463746	1.1542

```
In [5]: indices10 = [a for a in range(1000, len(df_gp), 10)]
# only get columns with s values
sdf = df_gp.iloc[indices10, 2:len(df_gp.columns)-3]
print(sdf.head())
```

	s__0	s__1	s__2	s__3	s__4	s__5	s__
6							
1000	-0.372952	-0.146148	-0.911602	1.007600	1.798261	0.061975	-0.47977
8							
1010	-0.849975	0.201454	-0.467185	1.846588	0.939448	1.487554	-0.91817
2							
1020	-0.394978	0.923063	-0.841416	0.948161	1.017760	1.363039	1.05664
1							
1030	1.410788	-0.432431	0.007874	1.548462	2.510067	1.165913	-0.86515
4							
1040	-0.401857	-0.208866	0.261954	0.235182	0.560609	1.314413	0.51365
8							

Plot Mean of each s__i column with respect to their spatial position

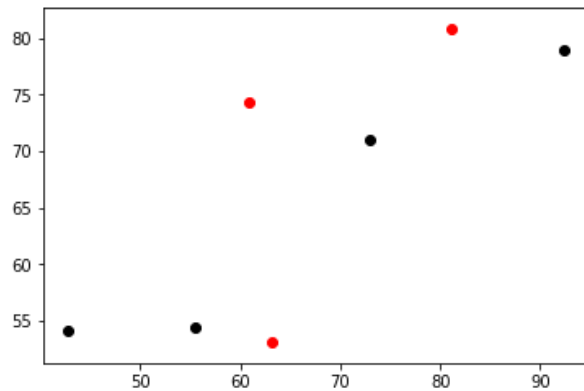
```
In [6]: f, ax = plt.subplots()
x = df_sp["X"].values
y = df_sp["Y"].values
s = [60 for n in range(len(x))]
c = sdf.mean().values # colormap: the lighter the color, the greater
the value
plt.scatter(x,y,c=c,s=s)
plt.show()
```



Original data: (red success, black failure)

```
In [7]: def plot_points(df):
infd = df[df["success"] == 1]
susdf = df[df["success"] != 1]
plt.scatter(susdf["X"].values, susdf["Y"].values, color="k")
plt.scatter(infd["X"].values, infd["Y"].values, color="r")

plt.show()
plot_points(df_sp)
```



Works fine!

Example with 92 points:

```
In [8]: ### read the data in  
df_sp = pd.read_csv("92Points.csv", index_col = None)  
df_sp
```

Out[8]:

	ID	success	X	Y
0	1	1	89.626	65.400
1	2	0	66.328	44.735
2	3	0	39.529	58.808
3	4	0	59.971	43.425
4	5	0	57.029	45.096
5	6	0	60.235	66.856
6	7	0	42.950	54.119
7	8	0	43.049	54.099
8	9	1	93.045	79.310
9	10	0	61.350	78.977
10	11	0	64.225	44.310
11	12	0	61.064	45.996
12	13	0	72.973	70.957
13	14	0	92.452	78.864
14	15	0	42.816	54.111
15	16	1	81.191	80.832
16	17	1	63.228	53.074
17	18	1	60.808	74.328
18	19	0	55.579	54.363
19	20	0	58.510	59.520
20	21	0	67.866	46.121
21	22	0	52.678	41.293
22	23	1	68.614	41.099
23	24	0	54.010	68.710
24	25	0	52.104	64.246
25	26	0	72.839	73.138
26	27	1	68.551	47.760
27	28	1	89.739	63.260
28	29	0	80.248	71.330
29	30	0	64.978	52.345
...
62	63	0	56.800	56.400
63	64	0	67.301	60.601
64	65	0	73.605	51.170
65	66	0	83.200	56.121
66	67	0	79.785	71.763
67	68	1	82.114	67.559
68	69	0	34.570	73.231

same inference as above

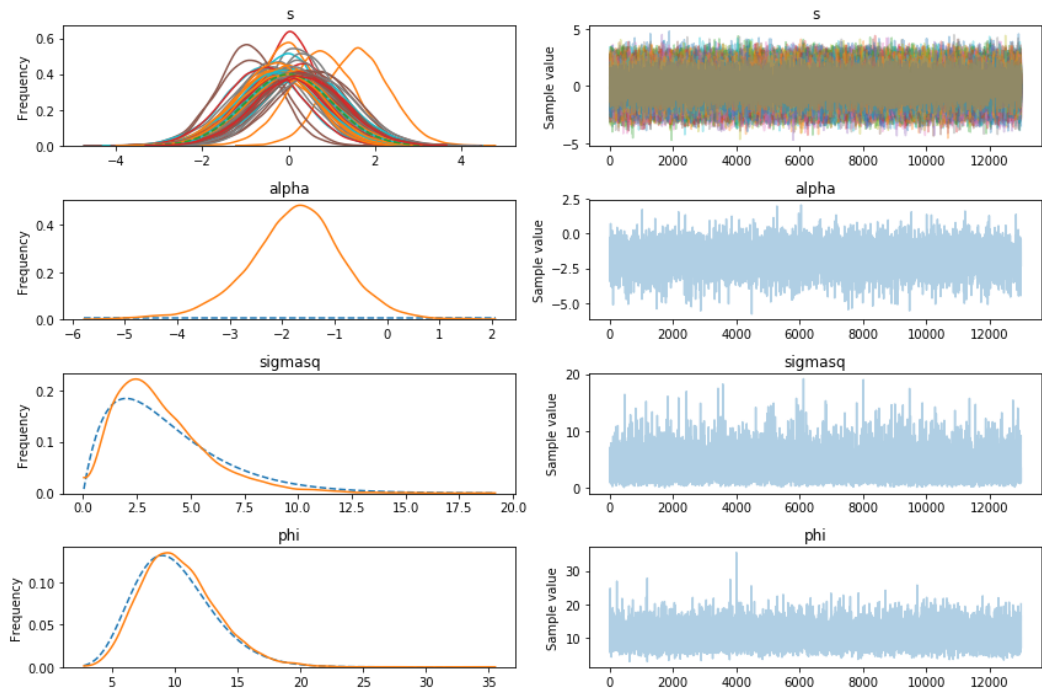
```
In [9]: ### calculate distance matrix and put it in square format
distance = dist.pdist(df_sp[['X', 'Y']], metric='euclidean')
Dist_sp = dist.squareform(distance)

# creating the model
m_sp_Matern = singleSurface(Y=np.array(df_sp["success"]).flatten(),
                             D=Dist_sp)

# taking samples from the posterior
with m_sp_Matern:
    db = pm.backends.Text('Trace_92Points') # saving trace
    trace = pm.sample(draws=4000, tune=500, n_init=100000, trace=db,
                      start={"sigmasq": 1.0, "phi": 15.0})

l=[pm.Normal.dist(mu=0., sd=1.), pm.Normal.dist(0., 100.), pm.Gamma.dist
(2.,.5, shape=1), pm.Gamma.dist(10., 1.)]
pm.traceplot(trace, priors=l)
plt.show()
```

```
Auto-assigning NUTS sampler...
Initializing NUTS using jitter+adapt_diag...
100%|██████████| 4500/4500 [05:35<00:00, 13.40it/s]
```



```
In [10]: df_gp = pd.read_csv("Trace_92Points/chain-0.csv", index_col = None)
df_gp.head()
```

Out[10]:

	sigmasq_log_0	phi_log_0	s_0	s_1	s_2	s_3	s_4	s_5
0	-0.151650	2.177401	-0.561696	-1.569584	-1.801476	0.422827	-0.603376	-0.180147
1	-0.151650	2.177401	-0.561696	-1.569584	-1.801476	0.422827	-0.603376	-0.180147
2	-0.395040	2.232467	-0.428991	-1.172716	-1.975827	0.293583	-0.632686	-0.035040
3	1.002088	2.189286	3.674470	-0.010457	0.181263	-1.223853	0.811415	0.273088
4	1.002088	2.189286	3.674470	-0.010457	0.181263	-1.223853	0.811415	0.273088

5 rows x 97 columns

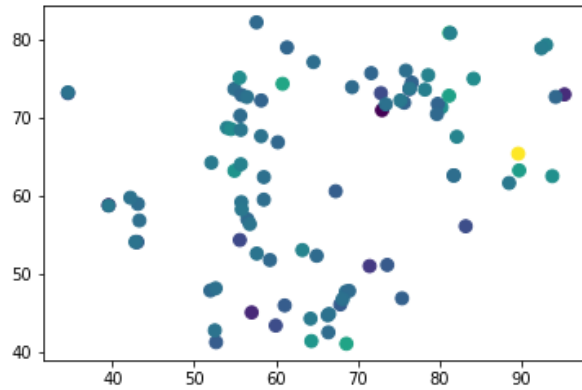
```
In [11]: # only get columns with s values
sdf = df_gp.iloc[indices10, 2:len(df_gp.columns)-3]
print(sdf.head())
```

	s_0	s_1	s_2	s_3	s_4	s_5	s_6
6 \ 1000	2.926408	0.282324	0.672303	0.433317	-0.466722	-0.459273	-2.05388
2 \ 1010	1.312591	-0.311320	-0.987011	-0.502978	-0.355828	-0.728954	-0.74862
1 \ 1020	1.654248	0.486238	-0.938390	-1.316920	-1.758373	-0.149189	0.59682
9 \ 1030	2.442915	0.785504	-0.611995	-0.117601	-0.615737	0.274729	-0.47879
8 \ 1040	1.905645	0.926247	-1.722668	-0.991794	0.078307	-1.523206	-0.75838
4 \ 1000	-0.372213	2.479842	-0.349485	...	-1.243777	0.071751	2.20340
0 \ 1010	-0.443677	-0.458894	-1.250891	...	0.855148	-0.269377	-0.69832
7 \ 1020	1.022651	-0.089064	-0.968540	...	2.395553	-0.606515	1.23952
5 \ 1030	-1.385773	0.440572	-0.149378	...	-0.521719	1.332347	1.09955
6 \ 1040	0.167792	0.749361	0.798605	...	-0.323306	-0.918450	1.53433
2 \ 1000	0.981438	2.335941	0.258264	-0.696459	-0.683238	-1.488770	-0.66039
2 \ 1010	-0.657965	0.673102	1.734911	0.182539	-0.816385	-0.956995	0.72017
6 \ 1020	-0.424076	0.682603	0.570910	0.520834	0.070787	-0.390707	-1.02445
1 \ 1030	2.467219	-1.002151	0.565360	0.464726	2.158670	0.560592	-0.10444
2 \ 1040	0.490538	0.408900	1.213990	0.427184	0.444551	0.674447	-0.82024
1 \							

[5 rows x 92 columns]

Plot Mean of each s__i column with respect to their spatial position

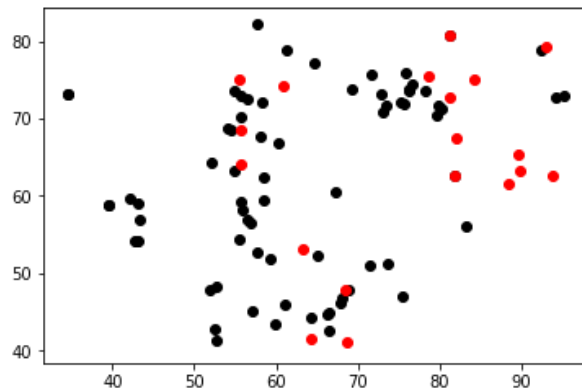

```
In [12]: f, ax = plt.subplots()
x = df_sp["X"].values
y = df_sp["Y"].values
s = [60 for n in range(len(x))]
c = sdf.mean().values # colormap: the lighter the color, the greater
the value
plt.scatter(x,y,c=c,s=s)
plt.show()
```



Original data: (red success, black failure)

```
In [13]: def plot_points(df):
infd = df[df["success"] == 1]
susdf = df[df["success"] != 1]
plt.scatter(susdf["X"].values, susdf["Y"].values, color="k")
plt.scatter(infd["X"].values, infd["Y"].values, color="r")

plt.show()
plot_points(df_sp)
```



In []: