

# Package: ExceedanceTools (via r-universe)

September 16, 2024

**Type** Package

**Title** Confidence/Credible Regions for Exceedance Sets and Contour Lines

**Version** 1.3.6

**Date** 2023-08-21

**Author** Joshua French

**Maintainer** Joshua French <joshua.french@ucdenver.edu>

**Description** Provides methods for constructing confidence or credible regions for exceedance sets and contour lines.

**License** GPL (>=2)

**LazyLoad** yes

**Depends** R (>= 2.12.0)

**Imports** splancs, SpatialTools, matrixStats

**Suggests** spBayes

**RoxygenNote** 7.2.3

**Encoding** UTF-8

**Repository** <https://jfrench.r-universe.dev>

**RemoteUrl** <https://github.com/jfrench/exceedancetools>

**RemoteRef** HEAD

**RemoteSha** 186cd08cb15a77e626bcc45d31d6818872da0354

## Contents

colorado . . . . .	2
confreg . . . . .	2
create.pgrid . . . . .	5
create.pgrid2 . . . . .	7
exceedance.ci . . . . .	8
ExceedanceTools . . . . .	9
plot.pgrid . . . . .	10

sdata . . . . .	11
statistic.cv . . . . .	12
statistic.sim . . . . .	13

<b>Index</b>	<b>17</b>
--------------	-----------

---

colorado	<i>Colorado precipitation data</i>
----------	------------------------------------

---

### Description

Data related to Colorado precipitation in May 1997. Taken from <https://www.image.ucar.edu/Data/US.monthly.met/>. Data is contained in a list with components `odata` (containing a transformed precipitation variable) and `ocoords` containing the longitude and latitude of the associated sites.

### Usage

```
data(colorado)
```

### Format

A list.

### Author(s)

Joshua French

### Source

National Center for Atmospheric Research

---

confreg	<i>Construct confidence regions for exceedance (excursion) sets.</i>
---------	--

---

### Description

`confreg` constructs confidence regions for the exceedance (excursions) sets of geostatistical processes. These will actually be credible regions if `obj` contains samples from the joint posterior predictive distribution in a Bayesian setting.

**Usage**

```

confreg(
  obj,
  level,
  statistic = NULL,
  conf.level = 0.95,
  direction = ">",
  type = "o",
  method = "test",
  greedy = FALSE
)

```

**Arguments**

<code>obj</code>	An object of the appropriate type ( <code>matrix</code> , <code>krigeConditionalSample</code> , or <code>jointPredictiveSample</code> . See Details.
<code>level</code>	The threshold level for the exceedance region.
<code>statistic</code>	The statistic used in constructing the confidence region. Should be a vector containing a value for each location
<code>conf.level</code>	The confidence level of the confidence region. Default is 0.95.
<code>direction</code>	The direction of the exceedance region. ">" indicates the exceedance region is values above a threshold, while "<" indicates values below a threshold.
<code>type</code>	"o" indicates on outer confidence region while "i" indicates in inner confidence region.
<code>method</code>	"test" indicates a testing-based method, while "direct" indicates a direct method using joint probabilities.
<code>greedy</code>	Only applicable for the direct construction method. Default is FALSE. If TRUE, then grid cells are added to the confidence region using a greedy algorithm based on joint probability.

**Details**

`obj` can be an object of class `matrix`, `krigeConditionalSample`, or `jointPredictiveSample`. If `obj` is a `matrix`, then it should have `m` rows and `nsim` columns. In that case, each row of `obj` corresponds to a sample from the conditional distribution of the response conditional on the observed data. Each row represents a different location. Generally, these locations are assumed to be on a grid spanning the spatial domain of interest. A `krigeConditionalSample` object can be obtained using the `krige.sk`, `krige.ok`, or `krige.uk` functions in the `SpatialTools` package. In these functions, the `nsim` argument must be greater than 0, and indicates the number of samples used to construct the confidence region. A `jointPredictiveSample` object can be obtained using the `spLMPredictJoint` function in the `SpatialTools` package. Since this is in the context of Bayesian statistics, the function actually produces credible region.

If `statistic` is supplied for the direct construction procedure, then the locations are ordered by marginal probability and then the statistic. `statistic` should be a vector of length `m`, where `m` is the number of prediction locations at which samples were drawn for in `obj`.

If type == "o", then an outer credible region is constructed. The outer credible region should entirely contain the true exceedance region with the specified posterior probability. If type == "i", then an inner credible region is constructed. The inner confidence region should be entirely contained within the true exceedance region with specified posterior probability.

### Value

Returns an object of class `confreg` with the following components:

<code>confidence</code>	The sites included in the confidence region.
<code>complement</code>	The complement of the confidence region.

### Author(s)

Joshua French

### References

Joshua P. French and Stephan R. Sain (2013). Spatio-temporal exceedance locations and confidence regions. *Annals of Applied Statistics*. 7(3):1421-1449.

French, J. P. (2014), Confidence regions for the level curves of spatial data, *Environmetrics*, 25, pages 498–512, DOI: 10.1002/env.2295

French, J. P., and Hoeting, J. A. (2016) Credible regions for exceedance sets of geostatistical data. *Environmetrics*, 27: 4–14. doi: 10.1002/env.2371.

### Examples

```
# Set parameters
n <- 100
mygrid = create.pgrid(0, 1, 0, 1, nx = 5, ny = 4)
n.samples <- 10
burnin.start <- 1
sigmasq <- 1
tausq <- 0.0
phi <- 1
cov.model <- "exponential"
n.report <- 5

# Generate coordinates
coords <- matrix(runif(2 * n), ncol = 2)
pcoords <- mygrid$pgrid
# Construct design matrices
X <- as.matrix(cbind(1, coords))
Xp <- cbind(1, pcoords)

# Specify priors
starting <- list("phi" = phi, "sigma.sq" = sigmasq, "tau.sq" = tausq)
tuning <- list("phi" = 0.1, "sigma.sq" = 0.1, "tau.sq" = 0.1)
priors.1 <- list("beta.Norm" = list(c(1, 2, 1), diag(100, 3)), "phi.Unif" = c(0.00001, 10),
  "sigma.sq.IG" = c(1, 1))
```

```

# Generate data
library(SpatialTools)
B <- rnorm(3, c(1, 2, 1), sd = 10)
phi <- runif(1, 0, 10)
sigmasq <- 1/rgamma(1, 1, 1)
V <- simple.cov.sp(D = dist1(coords), cov.model, c(sigmasq, 1/phi), error.var = tausq,
  smoothness = nu, finescale.var = 0)
y <- X %*% B + rmvnorm(1, rep(0, n), V) + rnorm(n, 0, sqrt(tausq))

# Create spLM object
library(spBayes)
m1 <- spBayes::spLM(y ~ X - 1, coords = coords, starting = starting, tuning = tuning,
  priors = priors.1, cov.model = cov.model, n.samples = n.samples, verbose = FALSE,
  n.report = n.report)

# Sample from joint posterior predictive distribution
y1 <- splMPredictJoint(m1, pred.coords = pcoords, pred.covars = Xp,
  start = burnin.start, verbose = FALSE, method = "chol")
u = quantile(y, .5)
myfun = function(x)
{
  (mean(x) - u)/sd(x)
}

myfun2 = function(x)
{
  mean(x > u)
}

stat1 = apply(y1, 1, myfun)
stat2 = apply(y1, 1, myfun2)

myconf = confreg(y1, level = u, statistic = NULL, direction = ">", type = "o", method = "direct")
myconf2 = confreg(y1, level = u, statistic = stat1, direction = ">", type = "o")
myconf3 = confreg(y1, level = u, statistic = stat2, direction = ">", type = "o")

```

---

create.pgrid

*Create grid of locations.*


---

## Description

create.pgrid creates a grid of locations from the boundaries of domain and other information.

## Usage

```

create.pgrid(
  xmin,
  xmax,
  ymin,
  ymax,

```

```

    nx,
    ny,
    midpoints = FALSE,
    poly.coords = NULL
  )

```

### Arguments

<code>xmin</code>	The minimum value of the boundary of the x coordinates of the spatial domain.
<code>xmax</code>	The maximum value of the boundary of the x coordinates of the spatial domain.
<code>ymin</code>	The minimum value of the boundary of the y coordinates of the spatial domain.
<code>ymax</code>	The maximum value of the boundary of the y coordinates of the spatial domain.
<code>nx</code>	The number of gridpoints/cells/pixels in the x direction.
<code>ny</code>	The number of gridpoints/cells/pixels in the y direction.
<code>midpoints</code>	A logical value (TRUE or FALSE) indicating whether the boundary values are for the midpoint of a pixel ( <code>midpoints = TRUE</code> ) or for the boundary of the spatial domain in general ( <code>midpoints = FALSE</code> ), in which case the midpoints are calculated internally). Default is FALSE.
<code>poly.coords</code>	An $n \times 2$ matrix with the coordinates specifying the polygon vertices of the true spatial domain of interest within the rectangular boundaries provided by <code>xmin</code> , <code>xmax</code> , <code>ymin</code> , and <code>ymax</code> . If this is provided, the <code>pgrid</code> returned will be within the convex hull of <code>poly.coords</code> .

### Details

The key argument in the function `midpoints`. If this is TRUE, it is assumed that the boundaries of the spatial domain correspond to the midpoints of the cell/pixel in the grid. Otherwise, it is assumed that the boundaries correspond to the actual borders of the region of interest. If `poly.coords` is supplied, the grid returned is the grid of midpoints contained in the convex hull of `poly.coords`.

### Value

Returns an object of class `pgrid` with the following components:

<code>pgrid</code>	An $n \times 2$ matrix of locations (the midpoints of the pixelized grid).
<code>m</code>	The number of rows in <code>pgrid</code> .
<code>p.in.grid</code>	A vector of 0s and 1s indicating whether the midpoint of each pixel is in the convex hull of <code>poly.coords</code> . If <code>poly.coords</code> is not provided, this is a vector of 1s.
<code>ubx</code>	The pixel boundaries in the x direction.
<code>uby</code>	The pixel boundaries in the y direction.
<code>upx</code>	The pixel midpoints in the x direction.
<code>upy</code>	The pixel midpoints in the y direction.

### Author(s)

Joshua French

**Examples**

```
pgrida <- create.pgrid(0, 1, 0, 1, nx = 50, ny = 50, midpoints = FALSE)
pgridb <- create.pgrid(.01, .99, .01, .99, nx = 50, ny = 50, midpoints = TRUE)
```

---

create.pgrid2                      *Create grid of locations.*

---

**Description**

create.pgrid2 creates a grid of locations fusing vectors of x and y coordinates.

**Usage**

```
create.pgrid2(xgrid, ygrid, midpoints = FALSE, poly.coords = NULL)
```

**Arguments**

xgrid	A vector of locations in the x direction.
ygrid	A vector of location in the y direction.
midpoints	A logical value (TRUE or FALSE) indicating whether the boundary values are for the midpoint of a pixel (midpoints = TRUE) or for the boundary of the spatial domain in general (midpoints = FALSE, in which case the midpoints are calculated internally). Default is FALSE.
poly.coords	An $n \times 2$ matrix with the coordinates specifying the polygon vertices of the true spatial domain of interest within the rectangular boundaries provided by xmin, xmax, ymin, and ymax. If this is provided, the pgrid returned will be within the convex hull of poly.coords.

**Details**

The key argument in the function midpoints. If this is TRUE, it is assumed that the boundaries of the spatial domain correspond to the midpoints of the cell/pixel in the grid. Otherwise, it is assumed that the boundaries correspond to the actual borders of the region of interest. If poly.coords is supplied, the grid returned is the grid of midpoints contained in the convex hull of poly.coords.

**Value**

Returns an object of class pgrid with the following components:

pgrid	An $n \times 2$ matrix of locations (the midpoints of the pixelized grid).
m	The number of rows in pgrid.
p.in.grid	A vector of 0s and 1s indicating whether the midpoint of each pixel is in the convex hull of poly.coords. If poly.coords is not provided, this is a vector of 1s.
ubx	The pixel boundaries in the x-direction.
uby	The pixel boundaries in the y-direction.
upx	The pixel midpoints in the x-direction.
upy	The pixel midpoints in the y-direction.

**Author(s)**

Joshua French

**Examples**

```
seq1 = seq(0, 1, len = 101)
pgrida <- create.pgrid2(seq1, seq1, midpoint = FALSE)
seq2 = seq(.005, .995, len = 100)
pgridb <- create.pgrid2(seq2, seq2, midpoint = TRUE)
# pgrids produced match
range(pgrida$pgrid - pgridb$pgrid)
```

---

exceedance.ci	<i>Return confidence region</i>
---------------	---------------------------------

---

**Description**

exceedance.ci returns a confidence set for an exceedance region or contour line.

**Usage**

```
exceedance.ci(statistic.sim.obj, conf.level = 0.95, type = "null")
```

**Arguments**

statistic.sim.obj	An object returned from the statistic.sim function.
conf.level	The desired confidence level of the confidence region.
type	Whether the function should return the null region or rejection region of exceedance confidence region Options are "null" or "rejection". Default is "null".

**Value**

Returns a numeric vector with the set of pixels comprising the null or rejection region related to statistic.sim.obj.

**Author(s)**

Joshua French



**Examples**

```

library(SpatialTools)

# Example for exceedance regions

set.seed(10)
# Load data
data(sdata)
# Create prediction grid
pgrid <- create.pgrid(0, 1, 0, 1, nx = 26, ny = 26)
pcoords <- pgrid$pgrid
# Create design matrices
coords = cbind(sdata$x1, sdata$x2)
X <- cbind(1, coords)
Xp <- cbind(1, pcoords)

# Generate covariance matrices V, Vp, Vop using appropriate parameters for
# observed data and responses to be predicted
spcov <- cov.sp(coords = coords, sp.type = "exponential",
  sp.par = c(1, 1.5), error.var = 1/3, finescale.var = 0, pcoords = pcoords)

# Predict responses at pgrid locations
krige.obj <- krige.uk(y = as.vector(sdata$y), V = spcov$V, Vp = spcov$Vp,
  Vop = spcov$Vop, X = X, Xp = Xp, nsim = 100,
  Ve.diag = rep(1/3, length(sdata$y)) , method = "chol")

# Simulate distribution of test statistic for different alternatives
statistic.sim.obj.less <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "less")
statistic.sim.obj.greater <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "greater")
# Construct null and rejection sets for two scenarios
n90 <- exceedance.ci(statistic.sim.obj.less, conf.level = .90, type = "null")
r90 <- exceedance.ci(statistic.sim.obj.greater, conf.level = .90, type = "rejection")
# Plot results
plot(pgrid, n90, col="blue", add = FALSE, xlab = "x", ylab = "y")
plot(pgrid, r90, col="orange", add = TRUE)
legend("bottomleft",
  legend = c("contains true exceedance region with 90 percent confidence",
    "is contained in true exceedance region with 90 percent confidence"),
  col = c("blue", "orange"), lwd = 10)

```

**Description**

A package to create confidence or credible regions for the exceedance regions/excursion sets of spatial data.

---

plot.pgrid	<i>Plots pgrid object.</i>
------------	----------------------------

---

**Description**

plot.pgrid plots a grid of pixels based on a pgrid object.

**Usage**

```
## S3 method for class 'pgrid'  
plot(x, set, col = "gray", add = FALSE, type = "confidence", ...)
```

**Arguments**

x	An pgrid object returned from the pgrid function.
set	A vector which contains the indices of the pixels/cells that should be plotted. OR a confreg object from the confreg function. See Details.
col	The color of the plotted pixels.
add	A logical value indicating whether the pixels should be added to an existing plot (add = TRUE) or should the pixels be plotted on a new plot (add = FALSE).
type	The type of set of plot if set of of class confreg. The default is "confidence", while the other option is complement, based on the components of the confreg object.
...	Additional arguments that will be passed to the image function (assuming add=FALSE).

**Details**

If a vector of pixel indices is supplied to set, then those pixels will be colored col by this function and the type argument has no effect. On the other hand, if the set argument is of class confreg, then the function digs in to display either the confidence or complement set in the confreg object. In that case, type is used to decide which set to display.

**Value**

This function does not return anything; it only creates a new plot or modifies an existing plot.

**Author(s)**

Joshua French

## Examples

```

library(SpatialTools)

# Example for exceedance regions

set.seed(10)
# Load data
data(sdata)
# Create prediction grid
pgrid <- create.pgrid(0, 1, 0, 1, nx = 26, ny = 26)
pcoords <- pgrid$pgrid
# Create design matrices
coords = cbind(sdata$x1, sdata$x2)
X <- cbind(1, coords)
Xp <- cbind(1, pcoords)

# Generate covariance matrices V, Vp, Vop using appropriate parameters for
# observed data and responses to be predicted
spcov <- cov.sp(coords = coords, sp.type = "exponential",
  sp.par = c(1, 1.5), error.var = 1/3, finescale.var = 0, pcoords = pcoords)

# Predict responses at pgrid locations
krige.obj <- krige.uk(y = as.vector(sdata$y), V = spcov$V, Vp = spcov$Vp,
  Vop = spcov$Vop, X = X, Xp = Xp, nsim = 100,
  Ve.diag = rep(1/3, length(sdata$y)) , method = "chol")

# Simulate distribution of test statistic for different alternatives
statistic.sim.obj.less <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "less")
statistic.sim.obj.greater <- statistic.sim(krige.obj = krige.obj,
  level = 5, alternative = "greater")
# Construct null and rejection sets for two scenarios
n90 <- exceedance.ci(statistic.sim.obj.less, conf.level = .90,
  type = "null")
r90 <- exceedance.ci(statistic.sim.obj.greater, conf.level = .90,
  type = "rejection")
# Plot results
plot(pgrid, n90, col="blue", add = FALSE, xlab = "x", ylab = "y")
plot(pgrid, r90, col="orange", add = TRUE)
legend("bottomleft",
  legend = c("contains true exceedance region with 90 percent confidence",
    "is contained in true exceedance region with 90 percent confidence"),
  col = c("blue", "orange"), lwd = 10)

```

---

sdata

*Synthetic data*


---

## Description

A synthetic data set for use in examples. A 100x3 data frame with vectors x1 and x2 (specifying spatial location) and y, the response.

**Usage**

```
data(sdata)
```

**Format**

A data frame.

**Author(s)**

Joshua French

---

statistic.cv

*Return critical value of distribution.*

---

**Description**

`statistic.cv` returns the critical value of the distribution of the test statistics from `statistic.sim` based on the specified confidence level. However, it is not recommended for general usage. It is recommended that the `exceedance.ci` function be used to automatically create confidence regions.

**Usage**

```
statistic.cv(statistic.sim.obj, conf.level = 0.95)
```

**Arguments**

`statistic.sim.obj`

An object returned from the `statistic.sim` function.

`conf.level`

The desired confidence level of the confidence interval we want to construct.

**Value**

Returns the desired critical value.

**Author(s)**

Joshua French

**Examples**

```
library(SpatialTools)

# Example for exceedance regions

set.seed(10)
# Load data
data(sdata)
# Create prediction grid
```

```

pgrid <- create.pgrid(0, 1, 0, 1, nx = 26, ny = 26)
pcoords <- pgrid$pgrid
# Create design matrices
coords = cbind(sdata$x1, sdata$x2)
X <- cbind(1, coords)
Xp <- cbind(1, pcoords)

# Generate covariance matrices V, Vp, Vop using appropriate parameters for
# observed data and responses to be predicted
spcov <- cov.sp(coords = coords, sp.type = "exponential", sp.par = c(1, 1.5),
  error.var = 1/3, finescale.var = 0, pcoords = pcoords)

# Predict responses at pgrid locations
krige.obj <- krige.uk(y = as.vector(sdata$y), V = spcov$V, Vp = spcov$Vp,
  Vop = spcov$Vop, X = X, Xp = Xp, nsim = 100,
  Ve.diag = rep(1/3, length(sdata$y)) , method = "chol")

# Simulate distribution of test statistic for different alternatives
statistic.sim.obj.less <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "less")
statistic.sim.obj.greater <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "greater")
# Calculate quantiles of distribution of statistic
q90.less <- statistic.cv(statistic.sim.obj.less, conf.level = .90)
q90.greater <- statistic.cv(statistic.sim.obj.greater, conf.level = .90)

```

---

statistic.sim

*Simulates statistics related to exceedance region.*


---

### Description

statistic.sim simulates statistics related to the construction of confidence regions for exceedance sets and contour lines.

### Usage

```
statistic.sim(krige.obj, level, alternative = "less", ...)
```

### Arguments

krige.obj	An object from the function krige.uk in the SpatialTools package.
level	The threshold/exceedance level under consideration.
alternative	Indicates the type of exceedance region or level curve under consideration. For exceedances above a threshold, use (alternative = "less"). For exceedances below a threshold, use (alternative = "greater"). For contour lines, use (alternative = "two.sided"). Defaults to "less".
...	Additional arguments when alternative = "two.sided". See Details.

## Details

When `alternative = "two.sided"`, the `...` argument must include `user.cov` (a user-specified covariance function), `pgrid` (the grid of locations to be predicted, produced by `create.pgrid` or `create.pgrid2`), `X` (the matrix of covariates for the observed data), and any other arguments needed by `user.cov`. Note that `user.cov` should take `cLcoords` as its first argument (a matrix containing the coordinates of contour lines under consideration). Additional arguments to `user.cov` are passed internally using the `...` argument. The `user.cov` function should return a list with values `V` (the covariance matrix of the observed data), `Vop` (the cross-covariance matrix between the observed data and the responses with coordinates in `cL`), `Vp` (the covariance matrix of the responses with coordinates in `cL`), and `Xp` (the matrix of covariates for the coordinates contained in `cL`). See the Examples section.

## Value

Returns a list with components:

<code>statistic</code>	A vector with the observed values of the test statistic.
<code>statistic.sim</code>	A vector with the observed values of the test statistic.
<code>alternative</code>	The alternative hypothesis provided to <code>statistic.sim</code> .
<code>level</code>	The threshold level under consideration.

## Author(s)

Joshua French

## Examples

```
library(SpatialTools)

# Example for exceedance regions

set.seed(10)
# Load data
data(sdata)
# Create prediction grid
pgrid <- create.pgrid(0, 1, 0, 1, nx = 26, ny = 26)
pcoords <- pgrid$pgrid
# Create design matrices
coords = cbind(sdata$x1, sdata$x2)
X <- cbind(1, coords)
Xp <- cbind(1, pcoords)

# Generate covariance matrices V, Vp, Vop using appropriate parameters for
# observed data and responses to be predicted
spcov <- cov.sp(coords = coords, sp.type = "exponential", sp.par = c(1, 1.5),
  error.var = 1/3, finescale.var = 0, pcoords = pcoords)

# Predict responses at pgrid locations
krige.obj <- krige.uk(y = as.vector(sdata$y), V = spcov$V, Vp = spcov$Vp,
  Vop = spcov$Vop, X = X, Xp = Xp, nsim = 50,
```

```

Ve.diag = rep(1/3, length(sdata$y)) , method = "chol")

# Simulate distribution of test statistic for different alternatives
statistic.sim.obj.less <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "less")
statistic.sim.obj.greater <- statistic.sim(krige.obj = krige.obj, level = 5,
  alternative = "greater")
# Construct null and rejection sets for two scenarios
n90 <- exceedance.ci(statistic.sim.obj.less, conf.level = .90, type = "null")
r90 <- exceedance.ci(statistic.sim.obj.greater, conf.level = .90,
  type = "rejection")
# Plot results
plot(pgrid, n90, col="blue", add = FALSE, xlab = "x", ylab = "y")
plot(pgrid, r90, col="orange", add = TRUE)
legend("bottomleft",
  legend = c("contains true exceedance region with 90 percent confidence",
    "is contained in true exceedance region with 90 percent confidence"),
  col = c("blue", "orange"), lwd = 10)

# Example for level curves
data(colorado)
ocoords <- colorado$ocoords
odata <- colorado$odata

# Set up example
nsim <- 50
u <- log(16)
np <- 26
conf.level <- 0.90
x.min <- min(ocoords[,1])
x.max <- max(ocoords[,1])
y.min <- min(ocoords[,2])
y.max <- max(ocoords[,2])

#pixelize the domain
pgrid <- create.pgrid(x.min, x.max, y.min, y.max, nx = np, ny = np)
pcoords <- pgrid$pgrid; upx <- pgrid$upx; upy <- pgrid$upy
names(pcoords) <- c("lon", "lat")

# Set up covariates matrices
X <- cbind(1, ocoords)
Xp <- cbind(1, pcoords)

# Estimate covariance parameters
cov.est <- maxlik.cov.sp(X, odata, sp.type = "exponential", range.par = 1.12,
  error.ratio = 0.01, reml = TRUE, coords = ocoords)

# Create covariance matrices
myCov <- cov.sp(coords = ocoords, sp.type = "exponential",
  sp.par = cov.est$sp.par, error.var = cov.est$error.var, pcoords = pcoords)

# Krige and do conditional simulation
krige.obj <- krige.uk(y = odata, V = myCov$V, Vp = myCov$Vp, Vop = myCov$Vop,

```

```

X = X, Xp = Xp, nsim = nsim, Ve.diag = rep(cov.est$error.var,
length(odata)))

# Create user covariance function for simulating statistic for confidence
# regions
user.cov <- function(cLcoords,...)
{
  arglist <- list(...)
  coords <- arglist$coords
  sp.type <- arglist$sp.type
  sp.par <- arglist$sp.par
  V <- arglist$V
  out <- list(V = arglist$V,
             Vp = sp.par[1] * exp(-dist1(cLcoords)/sp.par[2]),
             Vop = sp.par[1] * exp(-dist2(coords, cLcoords)/sp.par[2]))
  out$Xp <- cbind(1, cLcoords)
  return(out)
}

# Simulation statistic for confidence regions
statistic.sim.obj <- statistic.sim(krige.obj = krige.obj, level = u,
alternative = "two.sided", user.cov = user.cov, y = odata, pgrid = pgrid,
X = X, coords = ocoords, pcoords = pcoords, V = myCov$V,
sp.type = "exponential", sp.par = cov.est$sp.par)

# Create 90% confidence region
n90 <- exceedance.ci(statistic.sim.obj, conf.level = conf.level,
type = "null")
# Get estimated contour lines
cL <- contourLines(pgrid$upx, pgrid$upy, matrix(krige.obj$pred, nrow = np),
level = u)

# Plot results
plot(ocoords, xlab = "longitude", ylab = "latitude", type = "n",
cex.lab = 1.5, cex.axis = 1.5)
plot(pgrid, n90, col = "grey", add = TRUE)
plot.contourLines(cL, col="black", lwd=2, lty = 2, add = TRUE)

```



# Index

colorado, [2](#)  
confreg, [2](#)  
create.pgrid, [5](#)  
create.pgrid2, [7](#)  
  
exceedance.ci, [8](#)  
ExceedanceTools, [9](#)  
ExceedanceTools-package  
    (ExceedanceTools), [9](#)  
  
plot.pgrid, [10](#)  
  
sdata, [11](#)  
statistic.cv, [12](#)  
statistic.sim, [13](#)