A Generalized Linear Mixed Model for Enumerated Sunspots

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Presentation Outline

- Introduction
- Background
- American Relative Sunspot Number
- Generalized Linear Mixed Models
- Future Development
- Acknowledgments

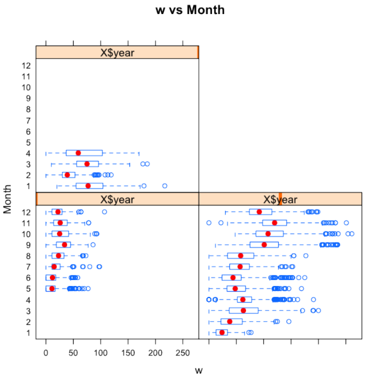
  Rodney Howe, Solar Bulletin Editor, AAVSO

  Trent Lalonde, Applied Statistics, University of Northern Colorado

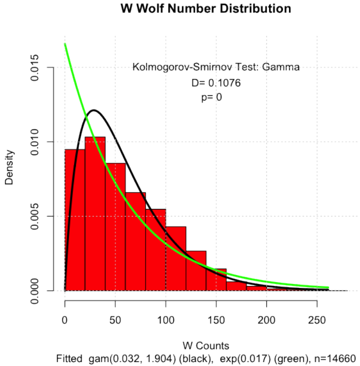
The Statistics

- Multiple observers ($\sim$ 60) worldwide
- Three random variables: sunspot counts, observers, and monthly sunspot numbers
- Sunspot numbers are known to follow an approximately 11-year sinusoidal cycle
- The statistical model needs to tie the average monthly sunspot numbers to the observer-reported counts
- The statistical model should tie historical numbers and predict future numbers

Monthly Submissions and Histogram



(a) Monthly counts



(b) Histogram with fitted pdfs

Wolf, Wald, and Shapley

The Framers

- Wolf, R, 1848.

  - Developed the Wolf number (an International sunspot number, relative sunspot number, or Zürich number)
  - A quantity measuring the number of sunspots and groups of sunspots on the Sun's surface
  - The relative sunspot number R is computed as

$$R = k(10g + s)$$

  where

    - s is the number of individual spots
    - g is the number of sunspot groups
    - k is a factor that varies with location and instrumentation

The Framers

- Wald, A., The Fitting of Straight Lines if Both Variables are Subject to Error, *Annals Mathematical Statistics*, 1940, Vol. 11, No. 3, pp. 284-300.
  - Response, Y, and predictor, X are random variables
  - Method of least squares (SLR) usually used
  - Fit parameters different for $Y \sim f(X)$ and $X \sim f(Y)$

The Framers

- Shapley, A.H., Reduction of Sunspot-Number Observations, *Publication of the Astronomical Society of the Pacific*, 1949, Vol. 61, No. 358, pp 13-21.
  - Adapted Wald's method to correct observations from many observers to the American Relative sunspot number
  - Correction factor accounts for variations in equipment and seeing conditions
  - A "statistical weight" per observer is also used

The American Relative Sunspot Number

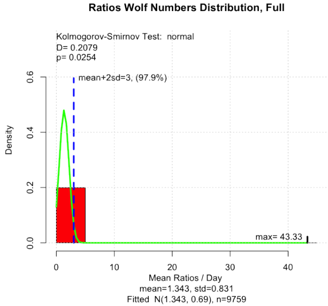
Shapley via Wald

$$R_i = k_i(10g_i + s_i) \tag{1}$$

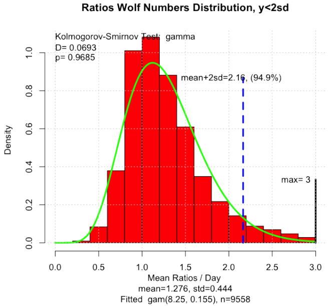
$$R_a = \frac{\sum_{i=1}^{N} w_i k_i R_i}{\sum_{i=1}^{N} w_i} \tag{2}$$

$$R_{sm} = \frac{1}{24}\left(R_{a,i-6} + R_{a,i+6} + 2\sum_{j=i-5}^{5} R_{a,j}\right) \tag{3}$$

Standard-to-Submitted Ratio Distributions

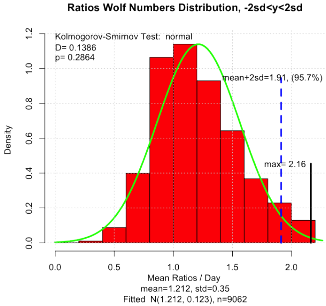


(c) All submissions

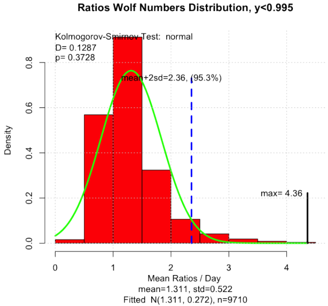


(d) Upper 2 sd removed

Standard-to-Submitted Ratio Distributions

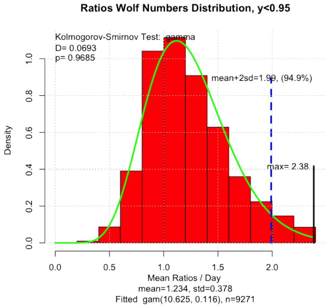


(e) Lower and upper 1 sd removed

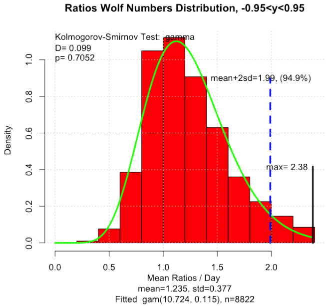


(f) Outliers above 0.995 removed

Standard-to-Submitted Ratio Distributions



(g) Outliers above 0.95 removed



(h) Lower and upper 0.025 removed

Generalized Linear Mixed Models (GLMM)

GLM

The Poisson probability distribution function

$$f(y;\mu) = \frac{e^{-\mu}\mu^{y}}{y!} = e^{-\mu}\frac{1}{y!}e^{y\log(\mu)}, \quad y = 0, 1, 2, \ldots \tag{4}$$

GLM

The Poisson probability distribution function

$$f(y;\mu) = \frac{e^{-\mu}\mu^{y}}{y!} = e^{-\mu}\frac{1}{y!}e^{y\log(\mu)}, \quad y = 0, 1, 2, \ldots \tag{4}$$

Generalized Linear Models (GLM) use a 1-1 link to a monotone function of μ

$$\boldsymbol{\eta} = \mathbf{X}\beta = g(\boldsymbol{\mu}) = \log(\boldsymbol{\mu}) \tag{5}$$

β is often estimated through iterative reweighted least squares

GLMM

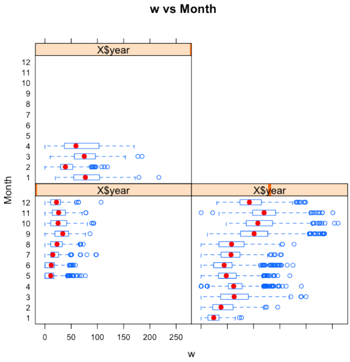
- In GLMM, $\boldsymbol{\eta}$ incorporates both fixed effects $\boldsymbol{\beta}$, and random effects $\mathbf{u}$ as

$$\boldsymbol{\eta} = \log(\boldsymbol{\mu}) = \mathbf{X}\boldsymbol{\beta} + \mathbf{Z}\mathbf{u}, \tag{6}$$

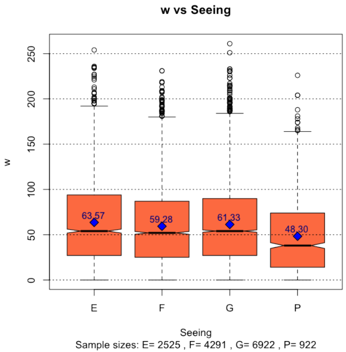
$$\begin{aligned} \boldsymbol{\mu} &= \text{ vector of mean sunspot numbers} \\ \mathbf{X} &= \text{ fixed effects matrix} \\ \boldsymbol{\beta} &= \text{ vector of fixed effects parameters} \\ \mathbf{Z} &= \text{ random effects matrix of observer identifiers} \\ \mathbf{u} &\sim \text{iid}\mathcal{N}(\mathbf{0}, \sigma^2\mathbf{I}), \text{ random effects parameter vector} \end{aligned} \tag{7}$$

Estimation of R_a

Estimation of R_a

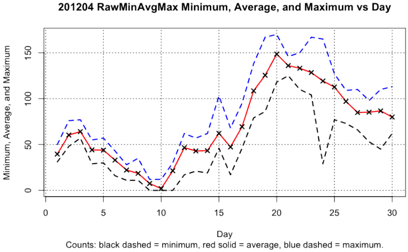


(i) Boxplots of Wolf numbers by Year and Month

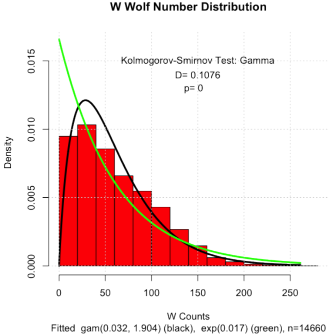


(j) Boxplots of Wolf numbers by seeing condition

Estimation of R_a



(k) Range of daily sunspot counts.

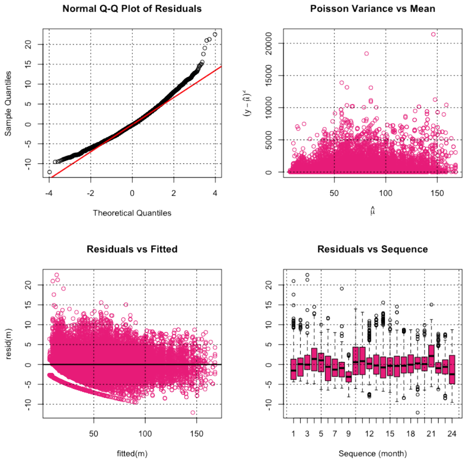


(l) Wolf number distribution.

Estimation of R_a

- Marginal likelihood estimation
  - Used on fixed effects model and Poisson/Normal model
  - Removes nuisance parameters by integrating them out
  - Time-consuming iterative integration
- Hierarchical likelihood estimation
  - Allow extra error components in the linear predictors of GLM
  - Distributions of these components not restricted to be normal
  - Uses Henderson's joint likelihood
  - Avoids integration as in marginal likelihood
  - Maximizing the h-likelihood gives
    - Fixed effect estimators asymptotically equivalent to marginal likelihood estimators
    - Obtain random effect estimates asymptotically BLUP

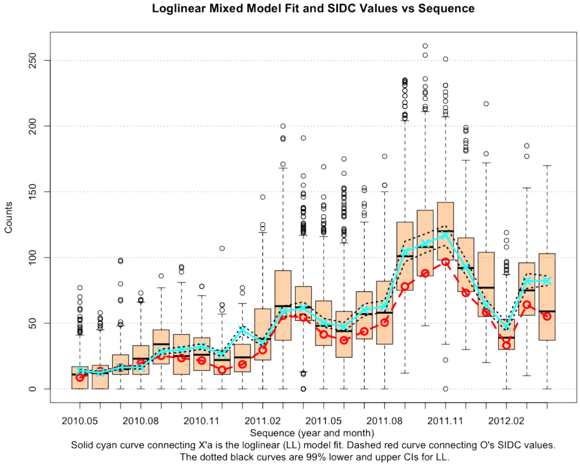
GLMM Diagnostics $\mathbf{y}|\mathbf{u} \sim Poi(\boldsymbol{\mu}),\ \mathbf{u} \sim \mathcal{N}(\mathbf{0}, \sigma_{\mathbf{u}}^2 \mathbf{I})$



GLMM Diagnostics $\mathbf{y}|\mathbf{u} \sim Poi(\boldsymbol{\mu}),\ \mathbf{u} \sim \mathcal{N}(\mathbf{0}, \sigma^2_{\mathbf{u}}\mathbf{I})$

- $s^2/\bar{x} = 21.65875 >> 1$
- Concave up Normal Q-Q plot indicates right-skewed residuals
- Residuals vs. Fitted plot pattern indicates missing or misspecified predictors
- Preliminary use of Gamma error structure for observer random effect reduces the mean-variance ratio

GLMM Sunspot Number Estimates



GLMM Overdispersion

Table: Improvements from Error Structure Changes

$\eta\|\mathbf{u}$ Dist	Link $g(\mu)$	$\mathbf{u}$ Dist	Link $v(\mathbf{u})$	Method	$s^2/\bar{x}$
Poisson	log	fixed	NA	GLS	22.87
Poisson	log	Normal	identity	log-likelihood	21.66
Poisson	log	Gamma	log	h-likelihood	18.49
Poisson	log	Poisson	identity	h-likelihood	?
Gamma	log	Gamma	identity	h-likelihood	?
Gamma	inverse	inverse Gamma	inversey	h-likelihood	?

Future Development

Future Development

- GLMM improvements
  - Observer time zone
  - Introduce an observer's equipment factor (fixed)
  - Test for the effect of the Solar hemisphere
  - Calibration from standards
  - Test different error structures for counts and for observer random variables
- Multivariate methods
  - Optical observations
  - Magnetometer
  - X-ray
  - 10.7cm radio

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