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Supplemental Materials for "A Spatial Modelling Approach for the Blending and Error Characterization of Remotely Sensed Soil Moisture Products"

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> > Abstract

 $N\!A$

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S1. Supplemental figures

In the main text, inference maps based on our model in Section 3 for 2006-06-17 already appear in Figs. 3–4. Here, we provide the set of inference maps for each of the remaining seven dates, with the following legend:

















S2. Starting values for MCMC

Perform the following operations:

1. Least-squares regression-without-intercept of ${\pmb q}$ on ${\tilde {\pmb \psi}}^{(0)},$ with bivariate data

$$\left\{\left\{\left(\tilde{\psi}_{mr}^{(0)}, q_{mr1}\right), \left(\tilde{\psi}_{mr}^{(0)}, q_{mr2}\right), \dots, \left(\tilde{\psi}_{mr}^{(0)}, q_{mrK_{mr}}\right)\right\}_{r=1}^{25}\right\}_{m=1}^{M}$$

over m, r where qs are observed. See below for setting $\tilde{\psi}^{(0)}$. Note that there is a single variance estimate from this procedure.

2. Least-squares regression of $\tilde{\psi}^{(0)}$ on $p - p^* \mathbf{1}$ (where **1** is a vector of 1s), with bivariate data

$$\left\{\left\{\left(p_{mr} - p^*, \tilde{\psi}_{mr}^{(0)}\right)\right\}_{r=1}^{25}\right\}_{m=1}^{M}$$

3. Least-squares regression-without-intercept of p on \mathbb{H} , with 6-variate data

$$\left\{\left\{\left(x_{mr1}, x_{mr2}, x_{mr1}x_{mr2}, x_{mr1}^2, x_{mr2}^2, p_{mr}\right)\right\}_{r=1}^{25}\right\}_{m=1}^{M}$$

Then, aside from the arbitrary starting value for τ , the following starting values reflect our intuition for model parameters:

$$\begin{split} \boldsymbol{\phi}^{(0)} &= \mathbf{0}, \quad \tau^{(0)} = 1, \\ \boldsymbol{\psi}_{mr}^{(0)} &= \begin{cases} v_m \text{ for all } r & \text{if } v_m \text{ observed} \\ \text{mean of all observed } v_n \text{s} & \text{if } v_m \text{ unobserved} \end{cases}, \qquad \tilde{\psi}_{mr}^{(0)} &= \log \psi_{mr}^{(0)}, \\ \alpha_0^{(0)} &= 0, \quad \alpha_1^{(0)} = 1, \\ \left(\sigma_{\delta}^{(0)}\right)^2 &= \text{sample variance of all observed } v_n \text{s}, \\ \alpha_3^{(0)} &= \text{slope estimate from Operation 1,} \\ \left(\sigma_m^{(0)}\right)^2 &= \text{variance estimate from Operation 1 for all } m, \\ \boldsymbol{\beta}^{(0)}, \left(\sigma_{\eta}^{(0)}\right)^2 &= \text{estimates from Operation 2,} \\ \boldsymbol{\gamma}^{(0)}, \left(\sigma_{\zeta}^{(0)}\right)^2 &= \text{estimates from Operation 3.} \end{split}$$

Note. Ignoring missing AMSR-E values, we have $E\left(v_m | \boldsymbol{\psi}^{(0)}, \boldsymbol{\alpha}^{(0)}\right) = \overline{\psi}_m^{(0)}$.

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