

Supplementary Materials for *Hierarchical spatial models for predicting tree species assemblages across large domains*

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## 1 Description of samplers from Section 4

For the non-spatial model, we update  $\beta$  using a single block Metropolis scheme. For the spatial models we use a two step Metropolis scheme to collect parameters' posterior samples. For the spatially-varying intercept models, the first step draws the set  $\{\beta, \log(\sigma^2), \text{logit}(\phi), \text{logit}(\nu)\}$  from a  $p+3$  *MVN* proposal centered on the previously accepted parameters' posterior sample and dispersion chosen to achieve  $\sim 23\%$  acceptance rate. Following proposal, inverse transformations were applied to  $\log(\sigma^2)$ ,  $\text{logit}(\phi)$ , and  $\text{logit}(\nu)$  for subsequent calculation of the Metropolis target density. For example, the logit transformation for  $\phi$  is  $z_\phi = \text{logit}(\phi) = \log[(\phi - a)/(b - \phi)]$  with an inverse of  $\text{logit}(z_\phi)^{-1} = b - [(b - a)/(1 + \exp(z_\phi))]$ , where  $a$  and  $b$  are the upper and lower bounds on the Uniform prior. The log and logit transformation necessitate the addition of Jacobian adjustments to the Metropolis target density, which are  $\log(\sigma^2)$ ,  $\log(\phi - \phi_a) + \log(\phi_b - \phi)$ , and  $\log(\nu - \nu_a) + \log(\nu_b - \nu)$ . The second step in the sampler updates the  $\tilde{\mathbf{w}}_\varepsilon$ , using a single  $n \times 1$  proposal from a *MVN* proposal density centered on the previously accepted  $\tilde{\mathbf{w}}_\varepsilon$  and independent dispersion value, again *hand-tuning* to achieve an appropriate acceptance rate.

A similar two step Metropolis algorithm is used for the spatially-varying coefficients models. Recall that  $\mathbf{C}_w(\mathbf{0}) = \mathbf{A}\mathbf{A}'$ , hence  $\mathbf{A} = \mathbf{C}_w^{1/2}(\mathbf{0})$  can be taken as any square-root of  $\mathbf{C}_w(\mathbf{0})$ . We assume  $\mathbf{A}(\mathbf{s}) = \mathbf{A}$  and, as noted above, we assign an inverse-Wishart prior on  $\mathbf{A}\mathbf{A}'$  with  $\mathbf{A}$  a computationally efficient square-root (we used Cholesky). Therefore the first step draws  $\{\beta, \mathbf{A}, \text{logit}(\phi), \text{logit}(\nu)\}$ , from a multivariate normal proposal centered on the previously accepted parameters' posterior sample and dispersion chosen to maintain a healthy acceptance rate. Note, the diagonal elements of  $\mathbf{A}$  are proposed as log-transformed then subsequently exponentiated to ensure the identity of  $\mathbf{C}_w(\mathbf{0})$ . Again, Jacobian adjustments are necessary. The Jacobian for  $\mathbf{A}\mathbf{A}'$  is  $2^p \prod_{i=1}^p a_{ii}^{p-i+1}$ , where  $a_{ii}$ 's are the diagonal elements of the matrix  $\mathbf{A}$ , and the Jacobian for the  $p$  elements of  $\phi$  and  $\nu$  is the same as discussed in the preceding paragraph. The second step in the sampler updates the  $\tilde{\mathbf{w}}_\varepsilon$ ,

again using a single  $np \times 1$  proposal from a multivariate normal proposal density centered on the previously accepted  $\tilde{\mathbf{w}}_\varepsilon$  and independent dispersion value.

## 2 Parameter estimates and associated figures for additional FTGs

This section provides parameter estimates for each FTG's candidate models. Most of the parameter estimates for the red/white/jack pine FTG's candidate models are provided in the main text, with the exception of the  $\mathbf{C}_w(\mathbf{0})$ 's off-diagonal elements which are given in Table 1.

Table 1:  $\mathbf{C}_w(\mathbf{0})$  parameter credible intervals, 2.5% 50% 97.5% percentiles, for the red/white/jack pine FTG 200 knot space-varying coefficients model.

	Intercept	PRECIP	TMAX	TMIN	SDI	SNOW
Intercept	3.96 5.14 6.89					
PRECIP	0.15 0.51 0.89	2.36 2.84 3.12				
TMAX	0.17 0.35 0.57	-0.19 -0.03 0.16	3.62 4.31 4.84			
TMIN	-0.36 0.30 0.51	0.06 0.25 0.58	-0.68 -0.34 0.08	3.48 4.25 5.82		
SDI	-0.23 -0.04 0.13	-0.31 -0.18 -0.01	-0.12 0.02 0.12	-0.76 -0.57 -0.18	3.31 4.03 5.21	
SNOW	-0.55 -0.36 0.15	-0.5 -0.25 -0.1	0.44 0.72 1.05	-0.04 0.47 0.66	-0.09 0.28 0.63	3.19 3.86 5.06

Table 2: Parameter credible intervals, 2.5% 50% 97.5% percentiles, for the spruce/fir FTG non-spatial and predictive process candidate model. Note, Table 3 gives  $\mathbf{C}_w(\mathbf{0})$  for the space-varying coefficients model. All  $\phi$  parameter values are scaled by  $1.0^5$ .

Parameter	Spatial predictive process		
	Non-spatial	Spatially-varying intercept 200 Knots	Spatially-varying coefficients 200 Knots
$\beta_{RWJ; 0}$	-2.22 -2.04 -1.87	-2.78 -2.58 -2.41	-1.88 -1.66 -1.45
$\beta_{RWJ; PRECIP}$	-0.56 -0.42 -0.27	-0.65 -0.46 -0.27	-0.53 -0.30 -0.07
$\beta_{RWJ; TMAX}$	-1.33 -1.08 -0.84	-1.68 -1.42 -1.06	-0.98 -0.77 -0.55
$\beta_{RWJ; TMIN}$	-0.52 -0.35 -0.16	-0.78 -0.56 -0.34	-0.45 -0.21 -0.04
$\beta_{RWJ; SDI}$	1.63 1.78 1.93	2.13 2.28 2.43	1.46 1.58 1.76
$\beta_{RWJ; SNOW}$	-0.72 -0.55 -0.39	-0.94 -0.75 -0.56	-0.49 -0.31 -0.05
$\sigma^2$	-	2.71 3.06 3.5	-
$\phi_{RWJ; Intercept}$	-	1.88 2.59 3.81	0.97 1.17 1.87
$\phi_{RWJ; PRECIP}$	-	-	0.80 1.38 2.74
$\phi_{RWJ; TMAX}$	-	-	1.64 2.44 3.71
$\phi_{RWJ; TMIN}$	-	-	1.82 2.83 3.91
$\phi_{RWJ; SDI}$	-	-	0.93 1.44 1.80
$\phi_{RWJ; SNOW}$	-	-	1.52 2.17 2.94
$\nu_{RWJ; Intercept}$	-	0.24 0.27 0.38	0.32 0.40 0.51
$\nu_{RWJ; PRECIP}$	-	-	0.32 0.51 0.64
$\nu_{RWJ; TMAX}$	-	-	0.67 0.83 1.18
$\nu_{RWJ; TMIN}$	-	-	0.65 0.82 1.22
$\nu_{RWJ; SDI}$	-	-	0.28 0.35 0.44
$\nu_{RWJ; SNOW}$	-	-	0.41 0.49 0.73
Eff. Range (km) RWJ; 0	-	66.38 88.05 120.68	154.44 232.52 285.18
Eff. Range (km) RWJ; PRECIP	-	-	118.71 221.22 327.67
Eff. Range (km) RWJ; TMAX	-	-	112.07 153.57 208.78
Eff. Range (km) RWJ; TMIN	-	-	105.77 131.0 181.84
Eff. Range (km) RWJ; SDI	-	-	144.28 178.44 268.08
Eff. Range (km) RWJ; SNOW	-	-	112.94 138.62 188.42

Table 3:  $\mathbf{C}_w(\mathbf{0})$  parameter credible intervals, 2.5% 50% 97.5% percentiles, for the spruce/fir FTG 200 knot space-varying coefficients model.

	Intercept	PRECIP	TMAX	TMIN	SDI	SNOW
Intercept	3.15 4.16 5.4					
PRECIP	-0.12 0.16 0.75	3.07 4.65 6.03				
TMAX	-0.64 -0.26 0.05	-0.77 -0.07 0.29	4.73 5.52 6.90			
TMIN	-0.21 0.19 0.47	-0.34 0.016 0.22	-0.41 -0.10 0.31	3.25 3.82 5.21		
SDI	-0.31 -0.06 0.23	0.10 0.47 0.80	-0.28 -0.02 0.23	-0.21 0.12 0.32	2.42 3.01 4.04	
SNOW	-0.52 -0.13 0.08	-0.99 -0.64 -0.33	-0.02 0.49 0.75	-0.32 0.2 0.74	-0.01 0.19 0.35	2.72 3.28 4.13

Table 4: Parameter credible intervals, 2.5% 50% 97.5% percentiles, for the oak/pine FTG non-spatial and predictive process candidate model. Note, Table 5 gives  $\mathbf{C}_w(\mathbf{0})$  for the space-varying coefficients model. All  $\phi$  parameter values are scaled by  $1.0^5$ .

Parameter	Spatial predictive process		
	Non-spatial	Spatially-varying intercept 200 Knots	Spatially-varying coefficients 200 Knots
$\beta_{RWJ; 0}$	-3.55 -3.27 -2.98	-3.94 -3.66 -3.30	-3.44 -3.22 -2.96
$\beta_{RWJ; PRECIP}$	-0.1 0.11 0.38	-0.29 -0.06 0.27	-0.61 -0.34 -0.06
$\beta_{RWJ; TMAX}$	0.29 0.76 1.24	0.84 1.20 1.63	0.698 1.15 1.49
$\beta_{RWJ; TMIN}$	-0.82 -0.42 -0.08	-1.02 -0.69 -0.30	-0.78 -0.37 0
$\beta_{RWJ; SDI}$	-1.84 -1.51 -1.22	-2.04 -1.72 -1.45	-1.74 -1.45 -1.24
$\beta_{RWJ; SNOW}$	-0.89 -0.54 -0.21	-1.15 -0.8 -0.47	-0.28 0.01 0.42
$\sigma^2$	-	8.79 11.26 14.95	-
$\phi_{RWJ; Intercept}$	-	1.69 2.70 4.31	0.62 0.749 0.99
$\phi_{RWJ; PRECIP}$	-	-	0.97 2.11 2.74
$\phi_{RWJ; TMAX}$	-	-	2.76 3.56 4.30
$\phi_{RWJ; TMIN}$	-	-	1.05 1.93 2.7
$\phi_{RWJ; SDI}$	-	-	1.96 2.75 4.06
$\phi_{RWJ; SNOW}$	-	-	1.63 2.37 3.41
$\nu_{RWJ; Intercept}$	-	0.41 0.51 0.65	0.45 0.53 0.60
$\nu_{RWJ; PRECIP}$	-	-	0.34 0.62 0.79
$\nu_{RWJ; TMAX}$	-	-	1.06 1.24 1.42
$\nu_{RWJ; TMIN}$	-	-	0.36 0.48 0.72
$\nu_{RWJ; SDI}$	-	-	0.5 0.60 0.85
$\nu_{RWJ; SNOW}$	-	-	0.39 0.57 0.86
Eff. Range (km) RWJ; 0	-	75.25 111.5 165.95	315.72 410.96 499.2
Eff. Range (km) RWJ; PRECIP	-	-	124.39 156.81 277.23
Eff. Range (km) RWJ; TMAX	-	-	105.43 123.89 150.55
Eff. Range (km) RWJ; TMIN	-	-	118.38 151.39 243.33
Eff. Range (km) RWJ; SDI	-	-	84.23 118.42 158.93
Eff. Range (km) RWJ; SNOW	-	-	103.68 130.17 175.35

Table 5:  $\mathbf{C}_w(\mathbf{0})$  parameter credible intervals, 2.5% 50% 97.5% percentiles, for the oak/pine FTG 200 knot space-varying coefficients model.

	Intercept	PRECIP	TMAX	TMIN	SDI	SNOW
Intercept	7.74 9.5 11.79					
PRECIP	0.62 1.04 1.84	3.79 5.19 6.28				
TMAX	-0.86 0.06 0.52	-0.59 -0.03 0.35	4.36 5.33 6.63			
TMIN	-0.67 -0.26 0.23	-0.19 0.06 0.25	-0.53 -0.12 0.16	3.32 4.16 5.0		
SDI	0.2 0.87 1.52	-0.20 0.45 0.84	-0.38 -0.06 0.48	-0.18 0.10 0.44	2.77 3.3 4.11	
SNOW	-1.17 -0.69 -0.37	-0.29 0.06 0.6	1.26 1.66 2.1	0.13 0.48 0.71	-0.15 -0.02 0.26	3.68 4.27 5.25

Table 6: Parameter credible intervals, 2.5% 50% 97.5% percentiles, for the oak/hickory FTG non-spatial and predictive process candidate model. Note, Table 7 gives  $\mathbf{C}_w(\mathbf{0})$  for the space-varying coefficients model. All  $\phi$  parameter values are scaled by  $1.0^5$ .

Parameter	Spatial predictive process		
	Non-spatial	Spatially-varying intercept 200 Knots	Spatially-varying coefficients 200 Knots
$\beta_{RWJ; 0}$	-2.31 -2.13 -1.97	-2.76 -2.51 -2.30	-2.4 -2.08 -1.88
$\beta_{RWJ; PRECIP}$	-0.1 0.00 0.08	0.05 0.17 0.27	-0.19 -0.044 0.08
$\beta_{RWJ; TMAX}$	1.07 1.39 1.75	1.49 1.80 2.08	1.15 1.38 1.64
$\beta_{RWJ; TMIN}$	-0.38 -0.12 0.11	-0.5 -0.21 0.0	-0.29 -0.03 0.21
$\beta_{RWJ; SDI}$	-1.23 -1.09 -0.94	-1.39 -1.22 -1.0	-1.21 -1.01 -0.85
$\beta_{RWJ; SNOW}$	-0.97 -0.77 -0.50	-1.15 -0.94 -0.73	-0.8 -0.48 -0.21
$\sigma^2$	-	3.32 3.92 4.6	-
$\phi_{RWJ; Intercept}$	-	3.03 3.83 5.38	1.32 1.73 2.66
$\phi_{RWJ; PRECIP}$	-	-	1.3 2.66 3.5
$\phi_{RWJ; TMAX}$	-	-	2.51 3.82 6.39
$\phi_{RWJ; TMIN}$	-	-	2.46 3.84 4.87
$\phi_{RWJ; SDI}$	-	-	1.67 2.18 3.4
$\phi_{RWJ; SNOW}$	-	-	1.94 2.54 3.70
$\nu_{RWJ; Intercept}$	-	0.44 0.51 0.63	0.55 0.65 0.81
$\nu_{RWJ; PRECIP}$	-	-	0.32 0.52 0.71
$\nu_{RWJ; TMAX}$	-	-	0.55 0.78 1.3
$\nu_{RWJ; TMIN}$	-	-	0.81 0.99 1.3
$\nu_{RWJ; SDI}$	-	-	0.45 0.54 0.77
$\nu_{RWJ; SNOW}$	-	-	0.45 0.58 0.83
Eff. Range (km) RWJ; 0	-	59.45 78.79 96.28	133.94 190.51 251.38
Eff. Range (km) RWJ; PRECIP	-	-	91.41 117.06 192.04
Eff. Range (km) RWJ; TMAX	-	-	67.25 93.6 127.03
Eff. Range (km) RWJ; TMIN	-	-	85.75 105.99 147.12
Eff. Range (km) RWJ; SDI	-	-	94.30 139.37 178.30
Eff. Range (km) RWJ; SNOW	-	-	97.15 125.11 155.11

Table 7:  $\mathbf{C}_w(\mathbf{0})$  parameter credible intervals, 2.5% 50% 97.5% percentiles, for the oak/hickory FTG 200 knot space-varying coefficients model.

	Intercept	PRECIP	TMAX	TMIN	SDI	SNOW
Intercept	3.95 6.04 7.89					
PRECIP	0.3 0.69 1.38	2.57 3.56 4.42				
TMAX	-1.37 -0.85 -0.44	-0.77 -0.36 0.01	2.94 3.81 4.34			
TMIN	-0.71 -0.29 -0.04	0.16 0.4 0.84	-0.33 0.027 0.28	2.85 3.42 5.01		
SDI	-0.97 -0.54 -0.2	-0.41 -0.19 0.04	0.22 0.52 0.75	-0.65 -0.23 0.01	2.99 3.74 4.37	
SNOW	-0.4 0.22 0.5	-0.22 0.03 0.34	0.66 1.06 1.39	0.19 0.48 1.18	1.04 1.31 1.59	3.57 4.07 4.66

Table 8: Parameter credible intervals, 2.5% 50% 97.5% percentiles, for the elm/ash/cottonwood FTG non-spatial and predictive process candidate model. Note, Table 9 gives  $\mathbf{C}_w(\mathbf{0})$  for the space-varying coefficients model. All  $\phi$  parameter values are scaled by  $1.0^5$ .

Parameter	Spatial predictive process		
	Non-spatial	Spatially-varying intercept 200 Knots	Spatially-varying coefficients 200 Knots
$\beta_{RWJ; 0}$	-2.85 -2.6 -2.39	-3.6 -3.3 -3.09	-2.79 -2.43 -2.25
$\beta_{RWJ; PRECIP}$	-0.14 -0.01 0.13	-0.11 0.05 0.18	-0.34 -0.15 0.06
$\beta_{RWJ; TMAX}$	-0.05 0.28 0.59	0.27 0.59 0.8	0.15 0.43 0.80
$\beta_{RWJ; TMIN}$	-0.24 0.05 0.33	-0.19 0.09 0.37	-0.26 0.10 0.33
$\beta_{RWJ; SDI}$	1.58 1.79 2.0	2.11 2.32 2.6	1.45 1.64 1.91
$\beta_{RWJ; SNOW}$	-0.44 -0.23 -0.03	-0.29 -0.07 0.19	-0.2 0.04 0.29
$\sigma^2$	-	2.62 2.87 3.14	-
$\phi_{RWJ; Intercept}$	-	10.57 13.33 16.97	0.63 0.72 0.93
$\phi_{RWJ; PRECIP}$	-	-	0.69 1.73 2.98
$\phi_{RWJ; TMAX}$	-	-	1.69 2.39 3.88
$\phi_{RWJ; TMIN}$	-	-	2.38 4.20 5.32
$\phi_{RWJ; SDI}$	-	-	1.09 1.71 2.28
$\phi_{RWJ; SNOW}$	-	-	2.33 4.19 4.85
$\nu_{RWJ; Intercept}$	-	0.87 1.11 1.56	0.38 0.43 0.48
$\nu_{RWJ; PRECIP}$	-	-	0.36 0.64 0.77
$\nu_{RWJ; TMAX}$	-	-	0.43 0.51 0.82
$\nu_{RWJ; TMIN}$	-	-	0.61 0.97 1.26
$\nu_{RWJ; SDI}$	-	-	0.32 0.42 0.64
$\nu_{RWJ; SNOW}$	-	-	0.61 0.98 1.23
Eff. Range (km) RWJ; 0	-	27.96 31.42 36.28	308.07 386.99 454.25
Eff. Range (km) RWJ; PRECIP	-	-	117.44 199.61 389.28
Eff. Range (km) RWJ; TMAX	-	-	89.06 127.22 169.98
Eff. Range (km) RWJ; TMIN	-	-	79.32 94.75 136.3
Eff. Range (km) RWJ; SDI	-	-	134.58 162.55 262.82
Eff. Range (km) RWJ; SNOW	-	-	83.49 98.31 144.08

Table 9:  $\mathbf{C}_w(\mathbf{0})$  parameter credible intervals, 2.5% 50% 97.5% percentiles, for the elm/ash/cottonwood FTG 200 knot space-varying coefficients model.

	Intercept	PRECIP	TMAX	TMIN	SDI	SNOW
Intercept	5.01	7.32	8.26			
PRECIP	0.83	1.02	1.73			
TMAX	0.05	0.5	0.89			
TMIN	-1.39	-0.55	-0.24			
SDI	-1.73	-1.28	-0.69			
SNOW	-1.17	-0.48	-0.07			
		3.66	5.82	7.02		
		-0.69	-0.21	0.15		
		-0.54	-0.16	0.14		
		-0.96	-0.58	-0.04		
		-1.11	-0.83	-0.58		
			3.51	4.26	4.96	
			-0.79	-0.5	-0.1	
			-0.29	-0.12	0.03	
			-0.04	0.27	0.54	
			2.32	2.76	3.3	
			-0.4	-0.14	0.18	
			0.11	0.44	0.74	
					2.76	3.26
					0.05	0.23
					0.5	3.32
						3.92
						4.81

Table 10: Parameter credible intervals, 2.5% 50% 97.5% percentiles, for the aspen/birch FTG non-spatial and predictive process candidate model. Note, Table 11 gives  $\mathbf{C}_w(\mathbf{0})$  for the space-varying coefficients model. All  $\phi$  parameter values are scaled by  $1.0^5$ .

Parameter	Spatial predictive process		
	Non-spatial	Spatially-varying intercept 200 Knots	Spatially-varying coefficients 200 Knots
$\beta_{RWJ; 0}$	-0.84 -0.74 -0.65	-0.96 -0.865 -0.74	-0.77 -0.68 -0.57
$\beta_{RWJ; PRECIP}$	-0.33 -0.23 -0.12	-0.32 -0.18 0.0	-0.64 -0.41 -0.19
$\beta_{RWJ; TMAX}$	-0.24 -0.06 0.13	-0.24 -0.05 0.19	-0.09 0.14 0.38
$\beta_{RWJ; TMIN}$	-0.53 -0.39 -0.24	-0.65 -0.46 -0.31	-0.45 -0.27 -0.12
$\beta_{RWJ; SDI}$	0.189 0.29 0.41	0.25 0.38 0.52	0.21 0.34 0.52
$\beta_{RWJ; SNOW}$	-0.88 -0.75 -0.61	-1.1 -0.92 -0.78	-0.55 -0.4 -0.25
$\sigma^2$	-	2.83 4.14 6.05	-
$\phi_{RWJ; Intercept}$	-	0.88 1.22 2.03	0.815 1.0 1.23
$\phi_{RWJ; PRECIP}$	-	-	0.55 0.77 1.03
$\phi_{RWJ; TMAX}$	-	-	2.70 3.65 5.88
$\phi_{RWJ; TMIN}$	-	-	1.8 3.08 3.87
$\phi_{RWJ; SDI}$	-	-	1.27 1.61 2.37
$\phi_{RWJ; SNOW}$	-	-	1.87 2.73 3.92
$\nu_{RWJ; Intercept}$	-	0.24 0.30 0.35	0.39 0.46 0.59
$\nu_{RWJ; PRECIP}$	-	-	0.25 0.34 0.41
$\nu_{RWJ; TMAX}$	-	-	0.62 0.77 1.12
$\nu_{RWJ; TMIN}$	-	-	0.47 0.69 0.85
$\nu_{RWJ; SDI}$	-	-	0.43 0.51 0.59
$\nu_{RWJ; SNOW}$	-	-	0.36 0.45 0.68
Eff. Range (km) RWJ; 0	-	114.96 200.57 285.71	237.15 295.06 351.71
Eff. Range (km) RWJ; PRECIP	-	-	257.66 336.75 423.74
Eff. Range (km) RWJ; TMAX	-	-	70.12 97.47 126.51
Eff. Range (km) RWJ; TMIN	-	-	91.8 111.41 161.06
Eff. Range (km) RWJ; SDI	-	-	134.11 182.54 239.43
Eff. Range (km) RWJ; SNOW	-	-	82.92 104.86 141.66

Table 11:  $C_w(\mathbf{0})$  parameter credible intervals, 2.5% 50% 97.5%, percentiles for the aspen/birch FTG 200 knot space-varying coefficients model.

	Intercept	PRECIP	TMAX	TMIN	SDI	SNOW
Intercept	4.16 5.31 7.12					
PRECIP	0.41 0.71 1.08	3.8 4.79 5.67				
TMAX	0.35 0.74 1.02	-0.18 0.09 0.65	3.62 4.68 5.39			
TMIN	-0.22 0.16 0.42	-0.13 0.25 0.61	-0.83 -0.41 -0.13	2.73 3.13 3.82		
SDI	-0.83 -0.45 -0.03	-0.80 -0.49 -0.26	-0.38 -0.15 -0.01	-0.41 -0.1 0.19	2.67 3.32 3.87	
SNOW	-0.17 0.13 0.45	-1.0 -0.51 -0.18	0.73 1.18 1.41	-0.38 0.03 0.31	-0.2 -0.04 0.11	2.62 3.34 4.1