

Poisson Model

General Principles

To model the relationship between a count outcome variable—e.g., counts of events occurring in a fixed interval of time or space—and one or more independent variables, we can use the *Poisson model*.

This is a special shape of the binomial distribution; it is useful because it models binomial events for which the number of trials n is unknown or uncountably large.

Considerations

Caution

- We have the same considerations as for [Regression for a continuous variable](#).
- We have the second link function : \log . The \log link ensures that μ is always positive.
- The dependent variable in a Poisson regression must be a non-negative count.
- To invert the log link function and linearly model the relationship between the predictor variables and the log of the mean rate parameter, we can apply the *exponential* function (see comment in code).
- A key assumption of the *Poisson* distribution is that the mean and variance of the count variable are equal. If the variance is greater than the mean, a condition known as overdispersion, a [Gamma-Poisson model](#) might be more appropriate.

Example

Below is an example code snippet demonstrating a Bayesian Poisson model using the Bayesian Inference (BI) package. Data consist of:

- 1) A continuous dependent variable $total_tools$, which represents the number of tools produced by a civilization.
- 2) A continuous independent variable $population$ representing population size.
- 3) A categorical independent variable cid representing different civilizations.

The goal is to estimate the production of tools based on population size, accounting for each civilization. This example is based on McElreath (2018).

Python

```
from BI import bi
import jax.numpy as jnp
# Setup device-----
m = bi(platform='cpu')

# import data -----
# Import
from importlib.resources import files
data_path = files('BI.resources.data') / 'Kline.csv'
m.data(data_path, sep=';')
m.scale(['population'])

m.df["cid"] = (m.df.contact == "high").astype(int)
#m.data_to_model(['total_tools', 'population', 'cid'])
def model(cid, population, total_tools):
    a = m.dist.normal(3, 0.5, shape=(2,), name='a')
    b = m.dist.normal(0, 0.2, shape=(2,), name='b')
    l = jnp.exp(a[cid] + b[cid]*population)
    m.dist.poisson(l, obs=total_tools)

# Run sampler -----
m.fit(model)

# Diagnostic -----
m.summary()

jax.local_device_count 16

0%|          | 0/1000 [00:00<?, ?it/s]warmup:  0%|          | 1/1000 [00:01<25:11,  1.51s,
arviz - WARNING - Shape validation failed: input_shape: (1, 500), minimum_shape: (chains=2, c
```

	mean	sd	hdi_5.5%	hdi_94.5%	mcse_mean	mcse_sd	ess_bulk	ess_tail	r_hat
a[0]	3.22	0.09	3.07	3.37	0.01	0.00	289.74	380.43	NaN
a[1]	3.63	0.09	3.50	3.80	0.00	0.01	444.71	169.36	NaN
b[0]	0.35	0.05	0.27	0.42	0.00	0.00	323.06	445.13	NaN
b[1]	0.04	0.20	-0.26	0.36	0.01	0.01	396.58	324.48	NaN

R

```

library(BI)

# Setup platform-----
m=importbi(platform='cpu')

# import data -----
m$data(paste(system.file(package = "BI"),"/data/Kline.csv", sep = ''), sep=';')

m$scale(list('population'))# Scale
m$df["cid"] = as.integer(ifelse(m$df$contact == "high", 1, 0)) # Manipulate
m$data_to_model(list('total_tools', 'population', 'cid' )) # Send to model (convert to jax array)

# Define model -----
model <- function(total_tools, population, cid){
  # Parameter prior distributions
  alpha = bi.dist.normal(3, 0.5, name='alpha', shape = c(2))
  beta = bi.dist.normal(0, 0.2, name='beta', shape = c(2))
  l = jnp$exp(alpha[cid] + beta[cid]*population)
  # Likelihood
  m.dist.poisson(l, obs=total_tools)
}

# Run MCMC -----
m$fit(model) # Optimize model parameters through MCMC sampling

# Summary -----
m$summary() # Get posterior distribution

```

Mathematical Details

In the Bayesian formulation, we define each parameter with priors . We can express the Bayesian regression model accounting for prior distributions as follows:

$$Y_i \sim \text{Poisson}(\lambda_i)$$

$$\log(\lambda_i) = \alpha + \beta X_i$$

$$\alpha \sim \text{Normal}(0, 1)$$

$$\beta \sim \text{Normal}(0, 1)$$

Where:

- Y_i is the dependent variable for observation i .
- $\log()$ is the **log link function**. This function links the log of the mean of the response variable, λ_i , to the linear predictor, $\alpha + \beta X_i$. The logarithm is the canonical link function for the Poisson distribution. It ensures that the predicted mean, $\lambda_i = \exp(\alpha + \beta X_i)$, will always be positive, as required for a Poisson rate parameter.
- α and β are the intercept and regression coefficient, respectively, with their associated prior distributions.
- X_i is the value of the independent variable for observation i .

Notes

Note

- We can apply multiple variables similarly to [chapter 2](#).
- We can apply interaction terms similarly to [chapter 3](#).
- We can apply categorical variables similarly to [chapter 4](#).

Reference(s)

McElreath, Richard. 2018. *Statistical Rethinking: A Bayesian course with examples in R and Stan*. Chapman; Hall/CRC.