

Statistiques pour données de comptage

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Données de comptage

$$\mathbf{Y} = \begin{array}{c} \begin{array}{c} \xrightarrow{\text{variables}} \\ \left(\begin{array}{ccccc} 12 & 0 & \dots & 0 & 9 \\ 2 & 0 & \dots & 0 & 0 \\ \vdots & & & & \vdots \\ 341 & 5 & \dots & 1 & 0 \end{array} \right) \end{array} \begin{array}{c} \downarrow \\ \text{individus} \end{array} \end{array}$$

$$\left\{ Y_i \sim \mathcal{P}(\exp(Z_i)) \right.$$

Covariance

$$Z_i \sim \mathcal{N}(\mu, \Sigma)$$

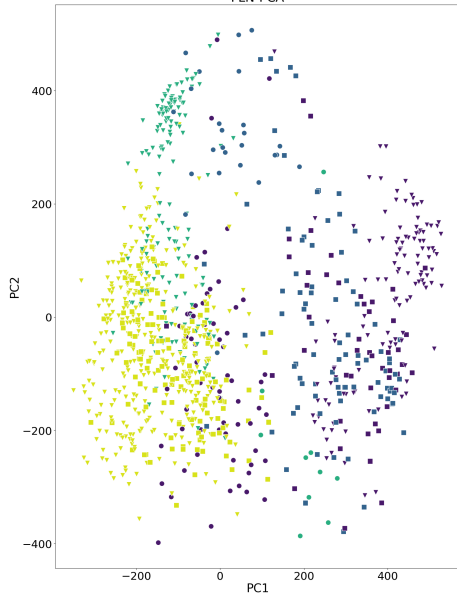
$$\left. \vphantom{\begin{matrix} Z_i \sim \mathcal{N}(\mu, \Sigma) \\ Y_i \sim \mathcal{P}(\exp(Z_i)) \end{matrix}} \right\} Y_i \sim \mathcal{P}(\exp(Z_i))$$

Covariance	$Z_i \sim \mathcal{N}(\mu, \Sigma)$	}	$Y_i \sim \mathcal{P}(\exp(Z_i))$
Séries temporelles	$Z_i \sim \mathcal{N}(AZ_{i-1}, \Sigma)$		

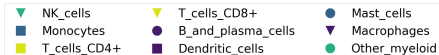
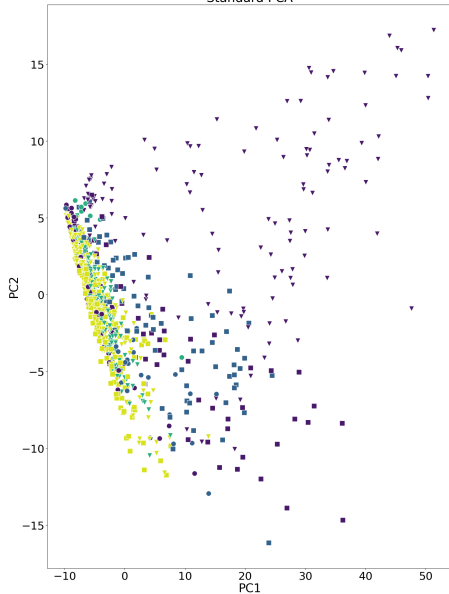
Adaptation des tâches statistiques: PLN

Covariance	$Z_i \sim \mathcal{N}(\mu, \Sigma)$	}	$Y_i \sim \mathcal{P}(\exp(Z_i))$
Séries temporelles	$Z_i \sim \mathcal{N}(AZ_{i-1}, \Sigma)$		
Clustering	$Z_i \sim \sum_{k=1}^K \alpha_k \mathcal{N}(\mu_k, \Sigma_k)$		

PLN-PCA



Standard PCA



```
pip install pyPLNmodels
```