

Notes for Module 12 Lecture 12D

Slide #5

In the first line of $L(\mathbf{y}, \beta)$, the term $e^{-\mu}$ should be $e^{-\mu_i}$.

Slide #6

The predicted value for y based on the fitted Poisson regression model is

$$\hat{y}_i = g^{-1}(\mathbf{x}_i' \hat{\boldsymbol{\beta}}) .$$

Slides #11 - #14

The four slides give a very brief introduction of the so-called “Generalized Linear Models”. Bernoulli variable and Poisson variable are two examples. The GLMs is by itself at least one-semester course. A good reference is McCullagh, P. and Nelder, J. A. (1989) *Generalized Linear Models*, Chapman and Hall, London.