

POISSON REGRESSION



EXPLORATIVE STATISTICS

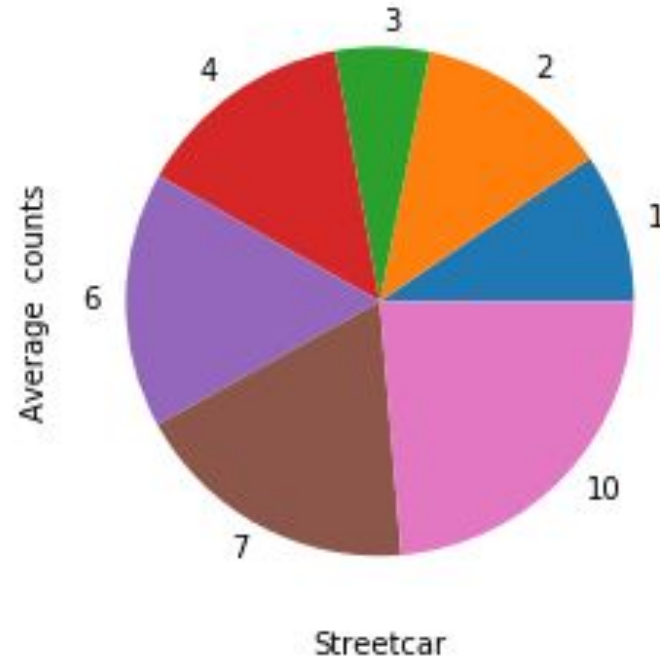
1. Relationships between infrastructures and checkouts
2. Distribution of checkouts



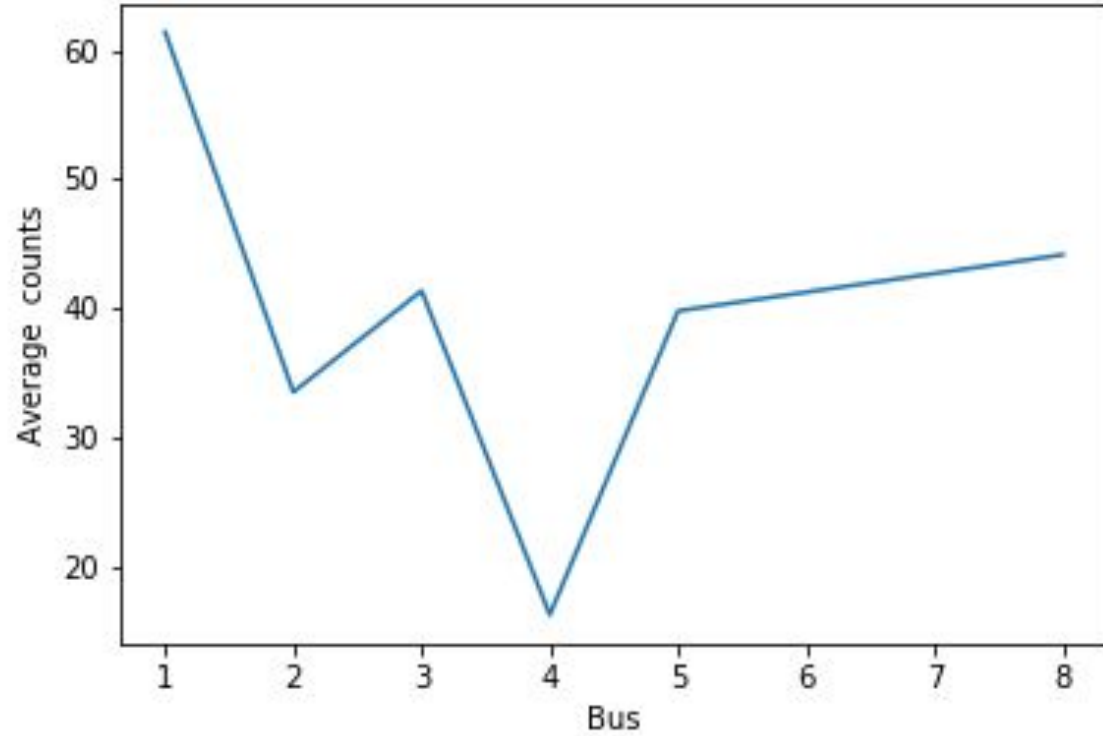
RELATIONSHIPS BETWEEN INFRASTRUCTURES AND CHECKOUTS



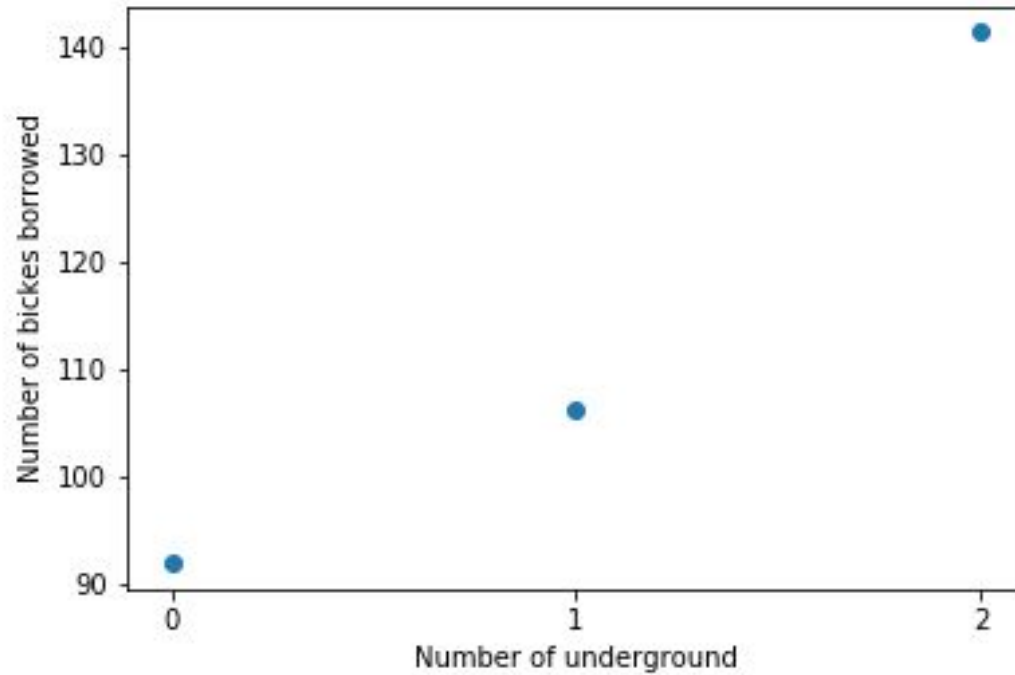
STREETCARS AND CHECKOUTS



BUSES AND CHECKOUTS



UNDERGROUND AND CHECKOUTS

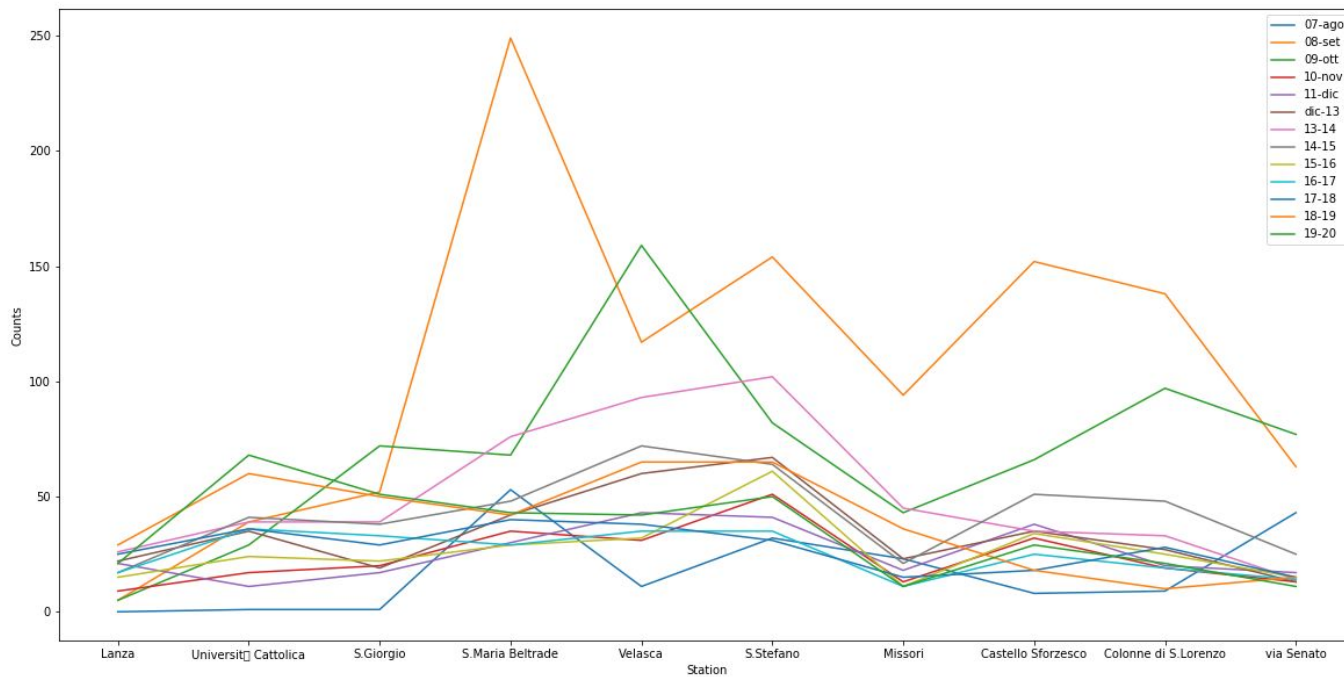


IDEAS

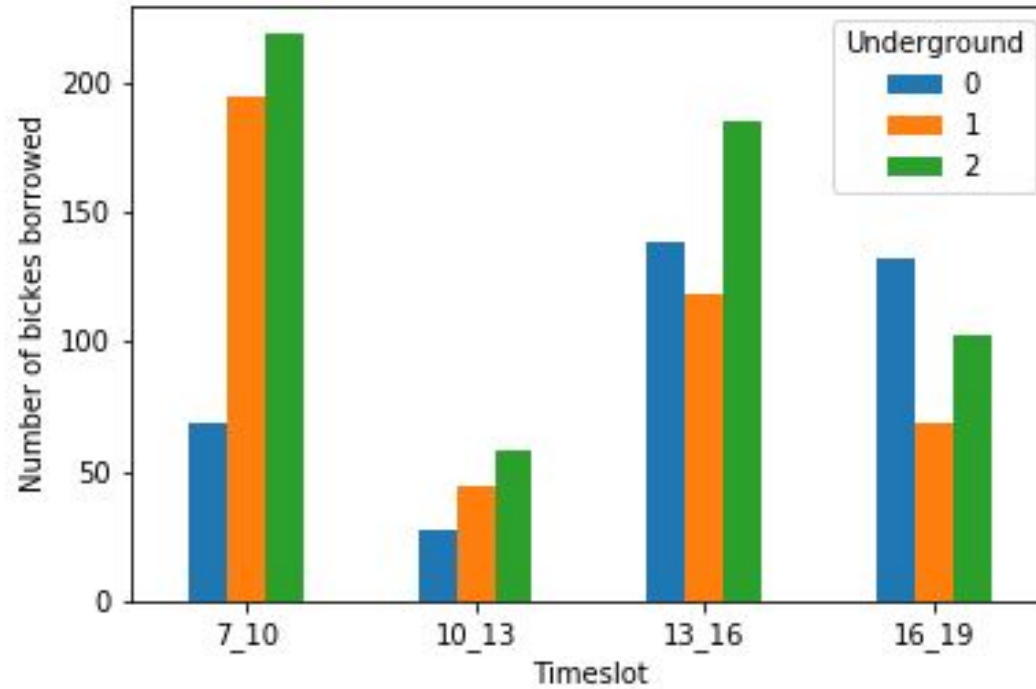
1. There is a clear and positive correlation between the number of undergrounds and the number of checkouts
2. Other infrastructures provide no interesting informations



CHECKOUTS IN EACH LOCATION



DISTRIBUTION OF CHECKOUTS



FREQUENTIST ANALYSIS



R RESULTS

```
Call:
glm(formula = y ~ x0 + x1 + x2, family = poisson(link = "log"),
    data = data)
```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-7.9530	-4.6717	-0.6827	4.0725	7.6495

Coefficients: (1 not defined because of singularities)

	Estimate	Std. Error	z value	Pr(> z)
(Intercept)	4.95053	0.04207	117.674	< 2e-16 ***
x0	-0.42874	0.06699	-6.400	1.55e-10 ***
x1	-0.28709	0.06425	-4.468	7.89e-06 ***
x2	NA	NA	NA	NA

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 394.01 on 11 degrees of freedom
Residual deviance: 349.40 on 9 degrees of freedom
AIC: 432.21

Number of Fisher Scoring iterations: 4

JAGS RESULTS

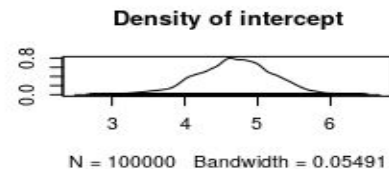
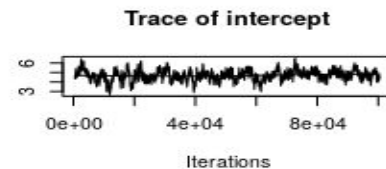
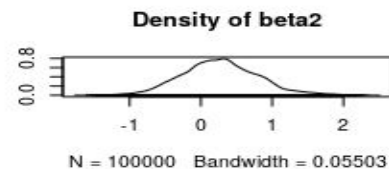
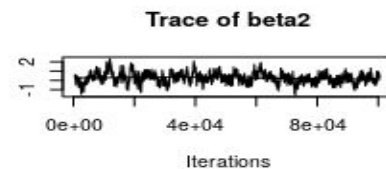
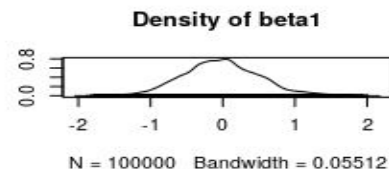
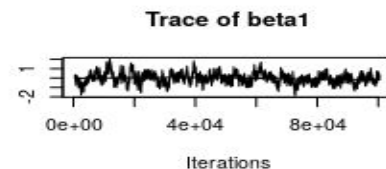
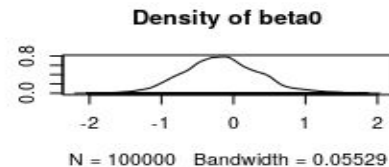
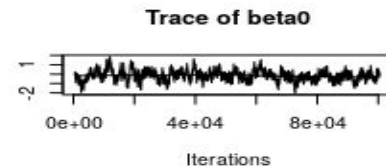
Iterations = 501:100500
 Thinning interval = 1
 Number of chains = 1
 Sample size per chain = 1e+05

1. Empirical mean and standard deviation for each variable,
 plus standard error of the mean:

	Mean	SD Naive	SE	Time-series SE
beta0	-0.16048	0.5366	0.001697	0.05851
beta1	-0.01885	0.5361	0.001695	0.05837
beta2	0.26829	0.5364	0.001696	0.05868
intercept	4.68107	0.5356	0.001694	0.05870

2. Quantiles for each variable:

	2.5%	25%	50%	75%	97.5%
beta0	-1.1760	-0.51543	-0.17486	0.1835	0.9806
beta1	-1.0297	-0.37242	-0.03164	0.3244	1.1240
beta2	-0.7416	-0.08526	0.25638	0.6104	1.4084
intercept	3.5394	4.33978	4.69416	5.0339	5.6913



RESULTS

1. Very similar intercept
2. Slightly different slopes



BAYESIAN ANALYSIS



JAGS MODEL

```
model{  
  for ( i in 1:12) {  
    y[i] ~ dpois(mu[i])  
    log(mu[i]) <- intercept + beta0*x0[i] + beta1*x1[i] + beta2*x2[i] + e  
  }  
  #priors  
  intercept ~ dnorm(4,0.01)  
  beta0 ~ dnorm(0,1)  
  beta1 ~ dnorm(0,1)  
  beta2 ~ dnorm(0,1)  
  e ~ dnorm(0,1/lambda)  
  #hyperpriors  
  lambda ~ dgamma(3,2)  
  
}
```

PRIORS

1. Use normal distribution to model the approximation made by the optimization procedure and numerical approximation
2. Use gamma distribution as variance hyperprior



JAGS RESULTS

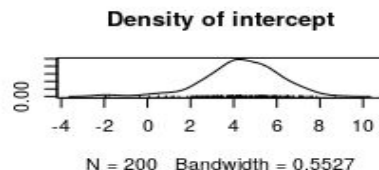
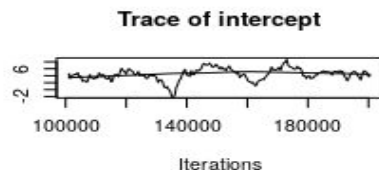
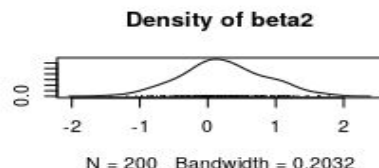
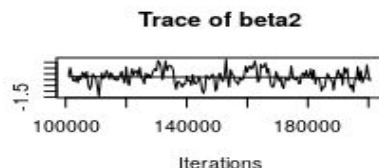
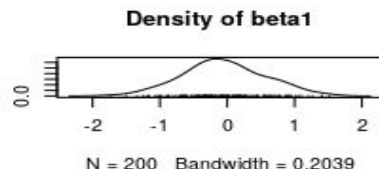
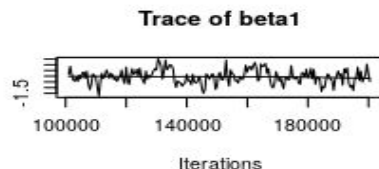
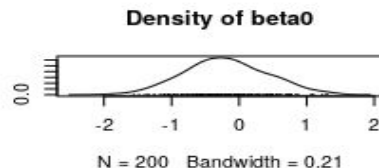
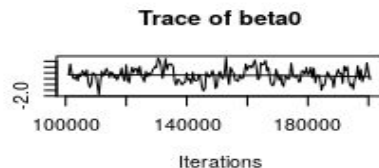
Iterations = 1000:100500
 Thinning interval = 500
 Number of chains = 1
 Sample size per chain = 200

1. Empirical mean and standard deviation for each variable,
 plus standard error of the mean:

	Mean	SD	Naïve SE	Time-series SE
beta0	-0.33213	0.6191	0.04378	0.07114
beta1	-0.19660	0.6243	0.04415	0.07232
beta2	0.09142	0.6187	0.04375	0.07225
e	-0.61515	1.1405	0.08064	0.22806
intercept	5.47270	1.3472	0.09526	0.29295

2. Quantiles for each variable:

	2.5%	25%	50%	75%	97.5%
beta0	-1.539	-0.7368	-0.3248	0.07618	0.8858
beta1	-1.374	-0.6422	-0.1658	0.25460	0.9955
beta2	-1.121	-0.3188	0.1254	0.53513	1.2550
e	-2.877	-1.4254	-0.5245	0.17661	1.2400
intercept	3.427	4.4427	5.3148	6.55345	8.0522



RESULTS

1. Very similar intercept w.r.t jags frequentist model
2. Slopes more similar to R regression model

