# SPATIAL MODELS FOR DISTANCE SAMPLING DATA: RECENT DEVELOPMENTS AND FUTURE DIRECTIONS

## APPENDIX D: DETAILS OF THE TWEEDIE DISTRIBUTION

DAVID L. MILLER, M. LOUISE BURT, ERIC A. REXSTAD AND LEN THOMAS

#### 1. Introduction

This appendix gives a brief mathematical explanation of the Tweedie distribution.

### 2. The Tweedie distribution

The Tweedie distribution has three parameters: a mean  $(\mu)$ , dispersion  $(\phi)$  and a third, power parameter (p), which leads to additional flexibility. The Tweedie distribution is characterised by the mean-variance relationship  $\text{var}(Y) = \phi \mu^p$ . Setting p=1 gives a quasi-Poisson distribution and p=2 gives a gamma distribution. Tweedie random variables are a sum of M gamma variables where M is Poisson distributed (Jørgensen, 1987).

The Tweedie distribution has the following PDF (for 1 )):

$$f(y; \mu, \phi, p) = a(y; \phi) \exp \left[ \frac{1}{\phi} \left\{ y \frac{\mu^{1-p}}{1-p} - \frac{\mu^{2-p}}{2-p} \right\} \right],$$

where

$$a(y;\phi) = \frac{1}{y} \sum_{i=1}^{\infty} \frac{y^{-j\alpha}(p-1)^{\alpha j}}{\phi^{j(1-\alpha)}(2-p)^{j} j! \Gamma(-j\alpha)}, \qquad \alpha = \frac{2-p}{1-p}$$

Further technical information can be found in Jørgensen (1987); Dunn and Smyth (2005) and practical applications can be found in Candy (2004); Shono (2008); Peel et al. (2012).

## REFERENCES

Candy, S. (2004). Modelling catch and effort data using generalised linear models, the Tweedie distribution, random vessel effects and random stratum-by-year effects. *CCAMLR Science 11*, 59–80.

Dunn, P. and G. Smyth (2005). Series evaluation of Tweedie exponential dispersion models. *Statistics and Computing* 15, 267–280.

Jørgensen, B. (1987). Exponential dispersion models. *Journal of the Royal Statistical Society. Series B, Statistical Methodology* 49, 127–162.

Peel, D., M. V. Bravington, N. Kelly, S. N. Wood, and I. Knuckey (2012). A Model-Based Approach to Designing a Fishery-Independent Survey. *Journal of Agricultural, Biological, and Environmental Statistics* 18(1), 1–21.

1

Shono, H. (2008). Application of the Tweedie distribution to zero-catch data in CPUE analysis. *Fisheries Research 93*(1-2), 154–162.