Special/uncommon versions of the Poisson

The Poisson distribution is

$$Prob(y) = \frac{\lambda^y}{y!} \exp(-\lambda)$$

for responses $y = 0, 1, 2, \ldots$, where

 λ : the expected value.

Various special versions can be defined from here.

Special1

Here we consider a 1-inflated modification where there its known there are no zeros

$$Prob(y) = p \times 1_{[y=1]} + \frac{1-p}{1-\exp(-\lambda)} \times \frac{\lambda^y}{y!} \exp(-\lambda), \qquad y = 1, 2, \dots$$

Link-function

 λ is linked to the linear predictor by

$$\lambda = E \exp(\eta)$$

where E > 0 is a known constant (or $\log(E)$ is the offset of η).

Hyperparameters

Special1 have hyperparameter p which is represented as

$$p = \frac{\exp(\theta)}{1 + \exp(\theta)}$$

and the prior is given on θ

doc The Poisson.special1 likelihood hyper

theta

hyperid 56100

name logit probability

short.name prob

output.name one-probability parameter for poisson.special1

output.name.intern intern one-probability parameter for poisson.special1

initial -1

fixed FALSE

prior gaussian

param -1 0.2

to theta function(x) log(x / (1 - x))

from.theta function(x) exp(x) / (1 + exp(x))

survival FALSE

discrete TRUE

link default log

pdf poisson-special

Specification

- family="poisson.special1"
- ullet Required arguments: (integer-valued) y and E

Example

In the following example we estimate the parameters in a simulated example with Poisson responses.

```
n <- 300
a <- 1
b <- 1
p < -0.2
x \leftarrow rnorm(n, sd = 0.2)
mu \leftarrow exp(a+b*x)
y.max <- ceiling(max(mu + 10*sqrt(mu)))</pre>
y <- numeric(n)
for(i in 1:n) {
    yy <- 1:y.max
    dy <- dpois(yy, lambda = mu[i])</pre>
    dy <- dy/sum(dy)</pre>
    dy <- dy * (1-p)
    dy[1] \leftarrow dy[1] + p
    y[i] \leftarrow sample(x = yy, size = 1, prob = dy)
}
r \leftarrow inla(y ~1 + x,
           data = data.frame(y, x),
           family = "poisson.special1")
summary(r)
```

Notes