

1 Poisson-normal

$$\begin{aligned}
\eta_{ij} &= \log \mu_{ij} + b_j + e_{ij} \\
b_j &\sim N(0, \tau^2) \\
e_{ij} &\sim N(0, \sigma^2) \\
\eta_{ij} &= \log \lambda_{ij} \\
\lambda_{ij} &= \exp \eta_{ij} \\
y_{ij}|b_j &\sim \text{Poisson}(\lambda_{ij})
\end{aligned}$$

$$\begin{aligned}
E(y_{ij}|b_j) &= \lambda_{ij} \\
\text{Var}(y_{ij}|b_j) &= \lambda_{ij}
\end{aligned}$$

$$\begin{aligned}
E(\lambda) &= \exp(\log \mu + (\tau^2 + \sigma^2)/2) \\
\text{Var}(\lambda) &= \exp(2 \log \mu + 2\tau^2 + 2\sigma^2) - \exp(2 \log \mu + \tau^2 + \sigma^2)
\end{aligned}$$

$$\begin{aligned}
E(y) &= E(\lambda) \\
&= \exp(\log \mu + (\tau^2 + \sigma^2)/2) \\
&= \mu \exp(\tau^2/2) \exp(\sigma^2/2)
\end{aligned}$$

$$\begin{aligned}
\text{Var}(y) &= E(\text{Var}(y_{ij}|b_j)) + \text{Var}(E(y_{ij}|b_j)) \\
&= E(\lambda) + \text{Var}(\lambda)
\end{aligned}$$

2 Poisson-gamma

$$\begin{aligned}
\eta_{ij} &= \log \mu_{ij} + b_j \\
b_j &\sim N(0, \tau^2) \\
u_{ij} &\sim \Gamma(\phi, \text{rate} = \phi) \\
\eta_{ij} &= \log(\lambda_{ij} u_{ij}) = \log \lambda_{ij} + \log u_{ij} \\
\lambda_{ij} u_{ij} &= \exp \eta_{ij} \\
y_{ij}|b_j, u_{ij} &\sim \text{Poisson}(\lambda_{ij} u_{ij}) \\
y_{ij}|b_j &\sim \text{Negative Binomial}(\lambda_{ij}, \phi)
\end{aligned}$$

$$\begin{aligned}
E(y_{ij}|b_j) &= \lambda_{ij} \\
\text{Var}(y_{ij}|b_j) &= \lambda_{ij} + \lambda_{ij}^2/\phi
\end{aligned}$$

$$\begin{aligned}
E(\lambda) &= \exp(\log \mu + \tau^2/2) \\
\text{Var}(\lambda) &= \exp(2 \log \mu + 2\tau^2) - \exp(2 \log \mu + \tau^2)
\end{aligned}$$

$$\begin{aligned}
E(y) &= E(\lambda) \\
\text{Var}(y) &= E(\text{Var}(y_{ij}|b_j)) + \text{Var}(E(y_{ij}|b_j)) \\
&= E(\lambda_{ij} + \lambda_{ij}^2/\phi) + \text{Var}(\lambda) \\
&= E(\lambda) + \phi^{-1} E(\lambda^2) + \text{Var}(\lambda) \\
&= E(\lambda) + \phi^{-1} \text{Var}(\lambda) + \phi^{-1} E(\lambda)^2 + \text{Var}(\lambda) \\
&= E(\lambda) + \phi^{-1} E(\lambda)^2 + \text{Var}(\lambda) (1 + \phi^{-1})
\end{aligned}$$

3 ϕ calculator

$$\text{Var}(Z) = \text{Var}(Y)$$

$$\text{E}(\lambda_Z) + \phi^{-1} \text{E}(\lambda_Z)^2 + \text{Var}(\lambda_Z) (1 + \phi^{-1}) = \text{E}(\lambda_Y) + \text{Var}(\lambda_Y)$$

$$\phi^{-1} \left(\text{E}(\lambda_Z)^2 + \text{Var}(\lambda_Z) \right) = \text{E}(\lambda_Y) + \text{Var}(\lambda_Y) - \text{E}(\lambda_Z) - \text{Var}(\lambda_Z)$$

$$\phi = \frac{\text{E}(\lambda_Z)^2 + \text{Var}(\lambda_Z)}{\text{E}(\lambda_Y) + \text{Var}(\lambda_Y) - \text{E}(\lambda_Z) - \text{Var}(\lambda_Z)}$$