

In this section we provide the derivation for the integrated likelihood for the Bayes ZIP (zero inflated poisson) tree model. Now let us define some notation:  $j$  will index either all observations or only the observed zero count observations if the upper limit is  $n_0$  then  $j$  will index observed zero counts only, if the upper index limit is  $n$  then all observations are indexed. Also  $j'$  will index the non zero observations. the total number of nonzero observations is denoted  $n_+$ , so that  $n_+ + n_0 = n$ . Finally let  $\bar{y}_{i+}$  denote the sample mean of the nonzero observed counts.

$$\begin{aligned} \Pr(Y|X, \mathcal{T}) &= \prod_{i=1}^b \int_0^1 \int_0^\infty \prod_{j=1}^{n_i} \left[ \mathbb{1}[y_{ij} = 0](\phi + (1 - \phi) \exp(-\lambda)) + \mathbb{1}[y_{ij} > 0] \frac{\exp(-\lambda) \lambda^{y_{ij}}}{y_{ij}!} \right] \pi(\phi_i, \lambda_i) d\lambda_i d\phi_i \\ &= \prod_{i=1}^b \int_0^1 \int_0^\infty \left( \underbrace{\prod_{j=1}^{n_0} (\phi + (1 - \phi) \exp(-\lambda)) \pi(\phi_i, \lambda_i) d\lambda_i d\phi_i}_{=(1)} + \underbrace{\prod_{j'=1}^{n_+} \frac{\exp(-\lambda) \lambda^{y_{ij'}}}{y_{ij'}!} \pi(\phi_i, \lambda_i) d\lambda_i d\phi_i}_{=(2)} \right) \end{aligned}$$

We will first tackle (1), then tackle (2).

$$\begin{aligned} (1) &= \int_0^1 \int_0^\infty \left( \prod_{j=1}^{n_0} (\phi + (1 - \phi) \exp(-\lambda)) \pi(\phi_i, \lambda_i) d\lambda_i d\phi_i \right) \\ &= \int_0^1 \int_0^\infty ((\phi + (1 - \phi) \exp(-\lambda))^{n_0} \pi(\phi_i, \lambda_i) d\lambda_i d\phi_i \\ &= \int_0^1 \int_0^\infty \sum_{j=1}^{n_0} \binom{n_0}{j} \phi^j (1 - \phi)^{n_0-j} \exp(-(n_0 - j)\lambda) \pi(\phi_i) \pi(\lambda_i) d\lambda_i d\phi_i \end{aligned}$$

Now we take  $\pi(\phi_i)$  to be a beta( $\alpha, \beta$ ) prior and  $\pi(\lambda_i)$  to be a gamma( $\alpha_\lambda, \beta_\lambda$ ) prior. This simplifies matters greatly.

$$\begin{aligned} &\int_0^1 \int_0^\infty \sum_{j=1}^{n_0} \binom{n_0}{j} \phi^j (1 - \phi)^{n_0-j} \exp(-(n_0 - j)\lambda) \frac{\Gamma(\alpha + \beta) \phi^{\alpha-1} (1 - \phi)^{\beta-1}}{\Gamma(\alpha) \Gamma(\beta)} \frac{\lambda^{\alpha_\lambda-1} \exp(-\lambda/\beta_\lambda)}{\Gamma(\alpha_\lambda) \beta_\lambda^{\alpha_\lambda}} d\lambda_i d\phi_i \\ &= \sum_{j=1}^{n_0} \binom{n_0}{j} \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha) \Gamma(\beta) \Gamma(\alpha_\lambda) \beta_\lambda^{\alpha_\lambda}} \underbrace{\int_0^1 \phi^{j+\alpha-1} (1 - \phi)^{\beta+n_0-j-1} d\phi_i}_{\text{a beta kernel}} \underbrace{\int_0^\infty \lambda^{\alpha_\lambda-1} \exp(-(n_0 - j + \beta_\lambda^{-1})\lambda) d\lambda_i}_{\text{a gamma kernel}} \\ &= \underbrace{\sum_{j=1}^{n_0} \binom{n_0}{j} \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha) \Gamma(\beta) \Gamma(\alpha_\lambda) \beta_\lambda^{\alpha_\lambda}} \frac{\Gamma(\alpha + j) \Gamma(\beta + n_0 - j) \Gamma(\alpha_\lambda)}{\Gamma(\alpha + \beta + n_0)} (n_0 - j + \beta_\lambda^{-1})^{\alpha_\lambda}}_{=(1)} \end{aligned}$$

Now with the first piece simplified we move on to piece (2).

$$\begin{aligned}
(2) &= \int_0^1 \int_0^\infty \prod_{j'=1}^{n_+} \frac{\exp(-\lambda) \lambda^{y_{ij'}}}{y_{ij'}!} \pi(\phi_i, \lambda_i) d\lambda_i d\phi_i \\
&= \int_0^\infty \prod_{j'=1}^{n_+} \frac{\exp(-\lambda) \lambda^{y_{ij'}}}{y_{ij'}!} \pi(\lambda_i) d\lambda_i \\
&= \int_0^\infty \frac{\exp(-n_+ \lambda) \lambda^{n_+ \bar{y}_{i+}}}{\prod_{j'=1}^{n_+} y_{ij'}!} \pi(\lambda_i) d\lambda_i \\
&= \int_0^\infty \frac{\exp(-n_+ \lambda) \lambda^{n_+ \bar{y}_{i+}}}{\prod_{j'=1}^{n_+} y_{ij'}!} \frac{\lambda^{\alpha_\lambda - 1} \exp(-\lambda/\beta_\lambda)}{\Gamma(\alpha_\lambda)} d\lambda_i \\
&= \frac{\int_0^\infty \exp(-(n_+ + \beta_\lambda^{-1})\lambda) \lambda^{n_+ \bar{y}_{i+} + \alpha_\lambda - 1} d\lambda_i}{\Gamma(\alpha_\lambda) \prod_{j'=1}^{n_+} y_{ij'}!} \\
&= \underbrace{\frac{\Gamma(n_+ \bar{y}_{i+} + \alpha_\lambda) (n_+ + \beta_\lambda^{-1})^{n_+ \bar{y}_{i+} + \alpha_\lambda}}{\Gamma(\alpha_\lambda) \prod_{j'=1}^{n_+} y_{ij'}!}}_{=(2)}
\end{aligned}$$

And the result is shown.