Censored Poisson

Parametrisation

The Poisson distribution is

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

for responses $y = 0, 1, 2, \ldots$, where λ is the expected value.

The censored version is that observations $y \leq C$ are censored and not reported (like, y is reported to always 0), whereas if y > C then y is reported. The cencoring value, C, is a parameter in this distribution.

Link-function

The mean-parameter is λ and is linked to the linear predictor by

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

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

Hyperparameters

None.

Specification

- family = cpoisson
- Required arguments: y, E and C (family-argument cpoisson.C=<C>).

Example

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

Notes

For censored values, then y must be one arbitrary value between 0 and C; NA does not work!