

Zero-inflated models: Poisson and Binomial

Parametrisation

There is support two types of zero-inflated models, which we name type 0 and type 1. These are defined for both the Binomial, the Poisson and the negative Binomial likelihood. For simplicity we will describe only the Poisson as the other two cases are similar.

Type 0

The (type 0) likelihood is defined as

$$\text{Prob}(y \mid \dots) = p \times 1_{[y=0]} + (1 - p) \times \text{Poisson}(y \mid y > 0)$$

where p is a hyperparameter where

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

and θ is the internal representation of p ; meaning that the initial value and prior is given for θ . This is model is called `zeroinflatedpoisson0` (and `zeroinflatedbinomial0`).

Type 1

The (type 1) likelihood is defined as

$$\text{Prob}(y \mid \dots) = p \times 1_{[y=0]} + (1 - p) \times \text{Poisson}(y)$$

where p is a hyperparameter where

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

and θ is the internal representation of p ; meaning that the initial value and prior is given for θ . This is model is called `zeroinflatedpoisson1` (and `zeroinflatedbinomial1`).

Link-function

As for the Poisson, the Binomial and the negative Binomial.

Hyperparameters

For Poisson and the Binomial, there is one hyperparameter; where

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

and the prior and initial value is is given for θ .

For the negative Binomial, there are two hyperparameters. The overdispersion parameter n is represented as

$$\theta_1 = \log(n)$$

and the prior is defined on θ_1 . The zero-inflation parameter p , is represented as

$$p = \frac{\exp(\theta_2)}{1 + \exp(\theta_2)}$$

and the prior and initial value is is given for θ_2 .

Specification

- family = zeroinflatedbinomial0
- family = zeroinflatedbinomial1
- family = zeroinflatednbinomial0
- family = zeroinflatednbinomial1
- family = zeroinflatedpoisson0
- family = zeroinflatedpoisson1
- Required arguments: As for the Binomial, the negative Binomial and Poisson likelihood.

Hyperparameter specification and default values

Zeroinflated Binomial Type 0

hyper

theta

name logit probability
short.name prob
initial -1
fixed FALSE
prior gaussian
param -1 0.2
to.theta
from.theta

survival FALSE

discrete FALSE

link default logit probit cloglog

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Zeroinflated Binomial Type 1

hyper

theta

name logit probability
short.name prob
initial -1
fixed FALSE
prior gaussian
param -1 0.2
to.theta
from.theta

survival FALSE

discrete FALSE

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Zeroinflated NegBinomial Type 0

hyper

theta1

name log size

short.name size

initial 2.30258509299405

fixed FALSE

prior loggamma

param 1 1

to.theta

from.theta

theta2

name logit probability

short.name prob

initial -1

fixed FALSE

prior gaussian

param -1 0.2

to.theta

from.theta

survival FALSE

discrete FALSE

link default log

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Zeroinflated NegBinomial Type 1

hyper

theta1

name log size

short.name size

initial 2.30258509299405

fixed FALSE

prior loggamma

param 1 1

to.theta

from.theta

theta2

name logit probability
short.name prob
initial -1
fixed FALSE
prior gaussian
param -1 0.2
to.theta
from.theta

survival FALSE

discrete FALSE

link default log

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Zeroinflated Poisson Type 0

hyper

theta

name logit probability
short.name prob
initial -1
fixed FALSE
prior gaussian
param -1 0.2
to.theta
from.theta

survival FALSE

discrete FALSE

link default log

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Zeroinflated Poisson Type 1

hyper

theta

name logit probability
short.name prob
initial -1
fixed FALSE
prior gaussian
param -1 0.2

```
to.theta
from.theta
```

```
survival FALSE
```

```
discrete FALSE
```

```
link default log
```

```
pdf zeroinflated
```

Example

In the following example we estimate the parameters in a simulated example for both type 0 and type 1.

Poisson

```
## type 0
n=100
a = 1
b = 1
z = rnorm(n)
eta = a + b*z
p = 0.2
E = sample(c(1,5,10,15), size=n, replace=TRUE)
lambda = E*exp(eta)

## first sample y|y>0
y = rpois(n, lambda = lambda)
is.zero = (y == 0)
while(sum(is.zero) > 0)
{
  y[is.zero] = rpois(sum(is.zero), lambda[is.zero])
  is.zero = (y == 0)
}
## then set some of these to zero
y[ rbinom(n, size=1, prob=p) == 1 ] = 0

data = list(y=y,z=z)
formula = y ~ 1+z
result0 = inla(formula, family = "zeroinflatedpoisson0", data = data, E=E)
summary(result0)

## type 1
y = rpois(n, lambda = lambda)
y[ rbinom(n, size=1, prob=p) == 1 ] = 0
data = list(y=y,z=z)
formula = y ~ 1+z
result1 = inla(formula, family = "zeroinflatedpoisson1", data = data, E=E)
summary(result1)
```

Binomial

```
## type 0
n=100
a = 1
b = 1
z = rnorm(n)
eta = a + b*z
p = 0.2
Ntrials = sample(c(1,5,10,15), size=n, replace=TRUE)
prob = exp(eta)/(1 + exp(eta))

y = rbinom(n, size = Ntrials, prob = prob)
is.zero = (y == 0)
while(sum(is.zero) > 0)
{
  y[is.zero] = rbinom(sum(is.zero), size = Ntrials[is.zero], prob = prob[is.zero])
  is.zero = (y == 0)
}
y[ rbinom(n, size=1, prob=p) == 1 ] = 0
data = list(y=y,z=z)
formula = y ~ 1+z
result0 = inla(formula, family = "zeroinflatedbinomial0", data = data, Ntrials = Ntrials)
summary(result0)

## type 1
y = rbinom(n, size = Ntrials, prob = prob)
y[ rbinom(n, size=1, prob=p) == 1 ] = 0
data = list(y=y,z=z)
formula = y ~ 1+z
result1 = inla(formula, family = "zeroinflatedbinomial1", data = data, Ntrials=Ntrials)
summary(result1)
```

Notes

None.

Extentions

There are some extentions available which currently is only implemented for the cases where its needed/requested.

Type 2 Is like Type 1 but where (for the Poisson)

$$p = 1 - \left(\frac{E \exp(x)}{1 + E \exp(x)} \right)^\alpha$$

where $\alpha > 0$ is the hyperparameter instead of p (and $E \exp(x)$ is the mean). Available for Poisson as `zeroinflatedpoisson2`, for binomial as `zeroinflatedbinomial2` and for the negative binomial as `zeroinflatednbinomial2`.

The internal representation is $\theta = \log(\alpha)$ and prior is defined on $\log(\alpha)$.

Zeroinflated Poisson Type 2

hyper

theta

name log alpha
short.name a
initial 0.693147180559945
fixed FALSE
prior gaussian
param 0.693147180559945 1
to.theta
from.theta

survival FALSE

discrete FALSE

link default log

pdf zeroinflated

Zeroinflated Binomial Type 2

hyper

theta

name alpha
short.name alpha
initial -1
fixed FALSE
prior gaussian
param -1 0.2
to.theta
from.theta

survival FALSE

discrete FALSE

link default logit probit cloglog

pdf zeroinflated

Zeroinflated Negative Binomial Type 2

hyper

theta1

name log size
short.name size
initial 2.30258509299405
fixed FALSE

```

    prior loggamma
    param 1 1
    to.theta
    from.theta
theta2
    name log alpha
    short.name a
    initial 0.693147180559945
    fixed FALSE
    prior gaussian
    param 2 1
    to.theta
    from.theta
survival FALSE
discrete FALSE
link default log
pdf zeroinflated

```