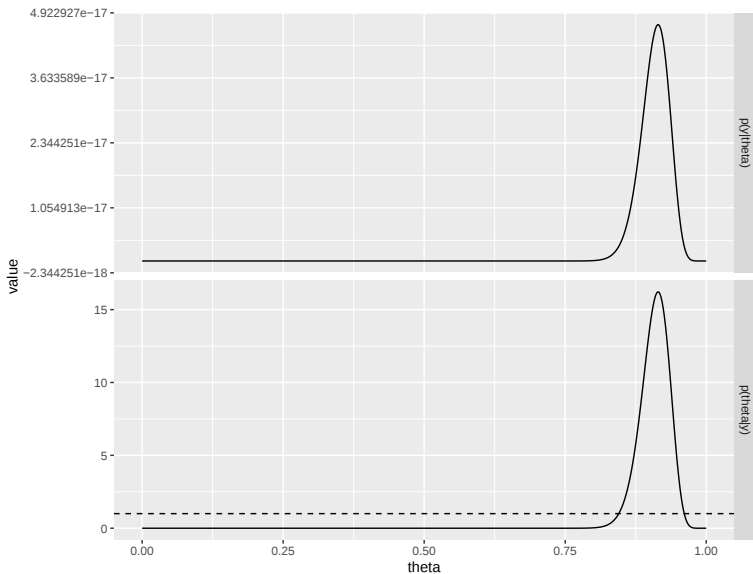


Statistics 360/601 – Modern Bayesian Theory

Alexander Volfovsky

Lecture 5 - Sept 11, 2018

One parameter families



How often do we see Poisson data?



poisson model count data

Scholar

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Articles

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Zero-truncated and zero-inflated **models** for **count data**

AF Zuur, EN Ieno, NJ Walker, [AA Saveliev](#)... - **Mixed effects models** ..., 2009 - Springer
... However, the ZIP **model** uses a **Poisson distribution** for the counts, and the ordinary **GLM** applied on ... If the overdispersion in a **Poisson GLM** is caused by the excessive number of zeros, then the ... is not caused by the zeros, then the ZIP is not the appropriate **model** either.
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[HTML] Differential expression analysis for sequence **count data**

[S Anders](#), [W Huber](#) - **Genome biology**, 2010 - [genomebiology.biomedcentral.com](#)
... Thus, the **count** value K_{ij} , conditioned on $R_{ij} = r_{ij}$, is **Poisson** distributed with rate s_{ij} in Equation (3). Furthermore, if the higher moments of R_{ij} are modeled according to a gamma **distribution**, the marginal **distribution** of K_{ij} is ... The **model** has three sets of parameters.
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Econometric **models** based on **count data**. Comparisons and applications of some estimators and tests

[AC Cameron](#), [PK Trivedi](#) - **Journal of applied econometrics**, 1986 - **Wiley Online Library**
... $\text{Var}(y_i | X_i) = p_i + u_i$, for given i where the **distribution** for y_i , under H_A may not necessarily be ... H_A , the value $1 = 1$ corresponds to the Negbin I **model** and $1 = 2$ to the Negbin II **model**. If the variance of y_i , equals p_i when y_i is **Poisson** distributed, tests of H_0 against H_A are ...
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- ☐ include patents
- ☐ include citations

Poisson data example

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- ▶ Object (parameter) of interest: asthma mortality per 100,000
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- ▶ Crude estimate: 1.5 deaths per 100,000.

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- ▶ $y = 3$, $x = 2$ and θ is unknown.

Priors

- ▶ Review asthma mortality rates around the world suggests 0.6 per 100,000 people in Western countries is typical.

Priors

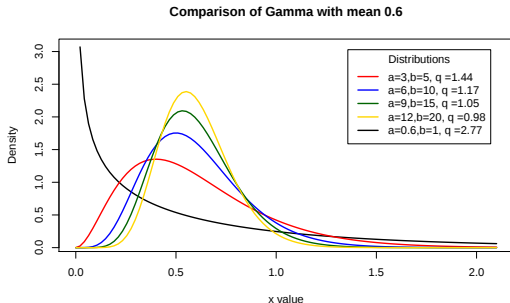
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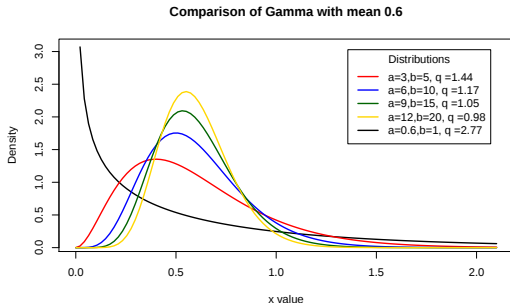
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- ▶ (What did we do? Set the prior mean $\alpha/\beta = 0.6$ and play with the parameters)

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- ▶ Posterior is given by $\text{Gamma}(\alpha + y, \beta + x)$
- ▶ In this data example the posterior is $\text{Gamma}(6, 7)$
- ▶ Posterior mean is 0.86, shrinking the data substantially towards the global mean.