

Poisson Regression

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Poisson Regression

- *Poisson regression* is a form of a generalized linear model where the response variable is modeled as having a *Poisson distribution*.
- The Poisson distribution models random variables with non-negative integer values.
- For large means, the Poisson distribution is well approximated by the normal distribution.
- In biological applications, the Poisson distribution can be useful for variables that are often small integers including zero.
- The Poisson distribution is often used to model *rare events*.

The Poisson Distribution

- The *Poisson distribution* arises in many biological contexts.
- Examples of random variables for which a Poisson distribution might be reasonable include:
 - ▶ the number of bacterial colonies in a Petri dish;
 - ▶ the number of trees in an area of land;
 - ▶ the number of offspring an individual has;
 - ▶ the number of nucleotide base substitutions in a gene over a period of time;

Probability Mass Function

- The *probability mass function* of the Poisson distribution with mean μ is

$$P\{Y = k \mid \mu\} = \frac{e^{-\mu} \mu^k}{k!} \quad \text{for } k = 0, 1, 2, \dots$$

- The Poisson distribution is discrete, like the binomial distribution, but has only a single parameter μ *that is both the mean and the variance*.

The Poisson Process

- The *Poisson Process* arises naturally under assumptions that are often reasonable.
- For the following, think of *points* as being exact times or locations.
- The assumptions are:
 - ▶ The chance of two simultaneous points is *negligible*;
 - ▶ The expected value of the random number of points in a region is *proportional to the size of the region*.
 - ▶ The random number of points in non-overlapping regions are *independent*.
- Under these assumptions, the random variable that counts the number of points *has a Poisson distribution*.
- If the expected rate of points is λ points per unit length (area), then the distribution of the number of points in an interval (region) of size t is $\mu = \lambda t$.

Example

- Suppose that we assume that at a location, a particular species of plant is distributed according to a Poisson process with expected density 0.2 individuals per square meter.
- In a nine square meter quadrat, what is the probability of no individuals?
- **Solution:** The number of individuals has a Poisson distribution with mean $\mu = 9 \times 0.2 = 1.8$. The probability of this is

$$P\{Y = 0 \mid \mu = 1.8\} = \frac{e^{-1.8}(1.8)^0}{0!} \doteq 0.165299$$

- In R, we can compute this as

```
> dpois(0, 1.8)
[1] 0.1652989
```

Poisson Regression

- Poisson regression is a natural choice when the response variable is a small integer.
- The explanatory variables *model the mean* of the response variable.
- Since the mean must be positive but the linear combination $\eta = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k$ can take on any value, we need to use a *link function* for the parameter μ .
- The standard link function is the *natural logarithm*.

$$\log(\mu) = \eta = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k$$

so that

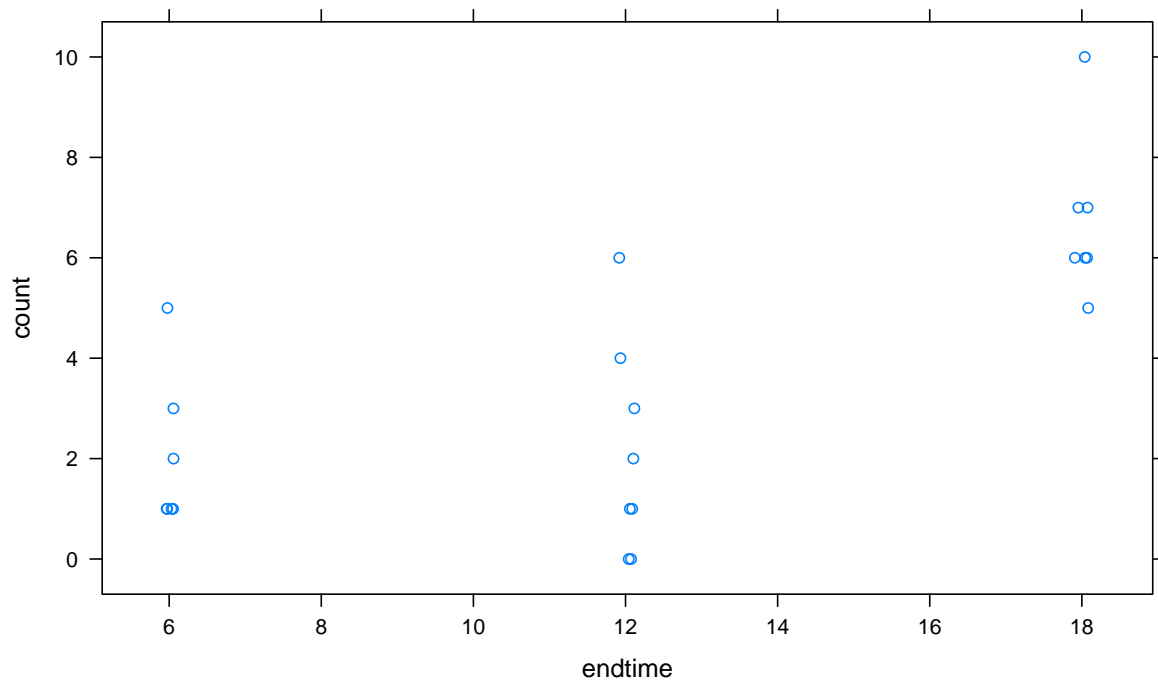
$$\mu = \exp(\eta)$$

Aberrant Crypt Foci Example

- *Aberrant crypt foci* (ACF) are abnormal collections of tube-like structures that are precursors to tumors.
- In an experiment, researchers exposed 22 rats to a carcinogen and then counted the number of ACFs in the rat colons.
- There were three treatment groups based on time since first exposure to the carcinogen, either 6, 12, or 18 weeks.
- The variables are count and endtime.
- ```
> acf = read.table("acf.txt", header = T)
> str(acf)
```

```
'data.frame': 22 obs. of 2 variables:
 $ count : int 1 3 5 1 2 1 1 3 1 2 ...
 $ endtime: int 6 6 6 6 6 6 6 12 12 12 ...
```

## Plot of Data



## Linear Predictor

```
> library(arm)
> options(digits = 7)

> acf1.glm = glm(count ~ endtime, data = acf, family = poisson)
> display(acf1.glm, digits = 3)

glm(formula = count ~ endtime, family = poisson, data = acf)
 coef.est coef.se
(Intercept) -0.322 0.400
endtime 0.119 0.026

n = 22, k = 2
residual deviance = 28.4, null deviance = 51.1 (difference = 22.7)
```

## Fitted Model

- The fitted model is:

$$E_y = \exp(-0.322 + 0.119(\text{endtime})) = 0.725 \times \exp(0.119(\text{endtime}))$$

- For the three design times, 6, 12, and 18, the predicted means are:

```
> round(exp(predict(acf1.glm, data.frame(endtime = c(6,
+ 12, 18))))), 1)
```

```
 1 2 3
1.5 3.0 6.2
```

- Compare this to the sample means:

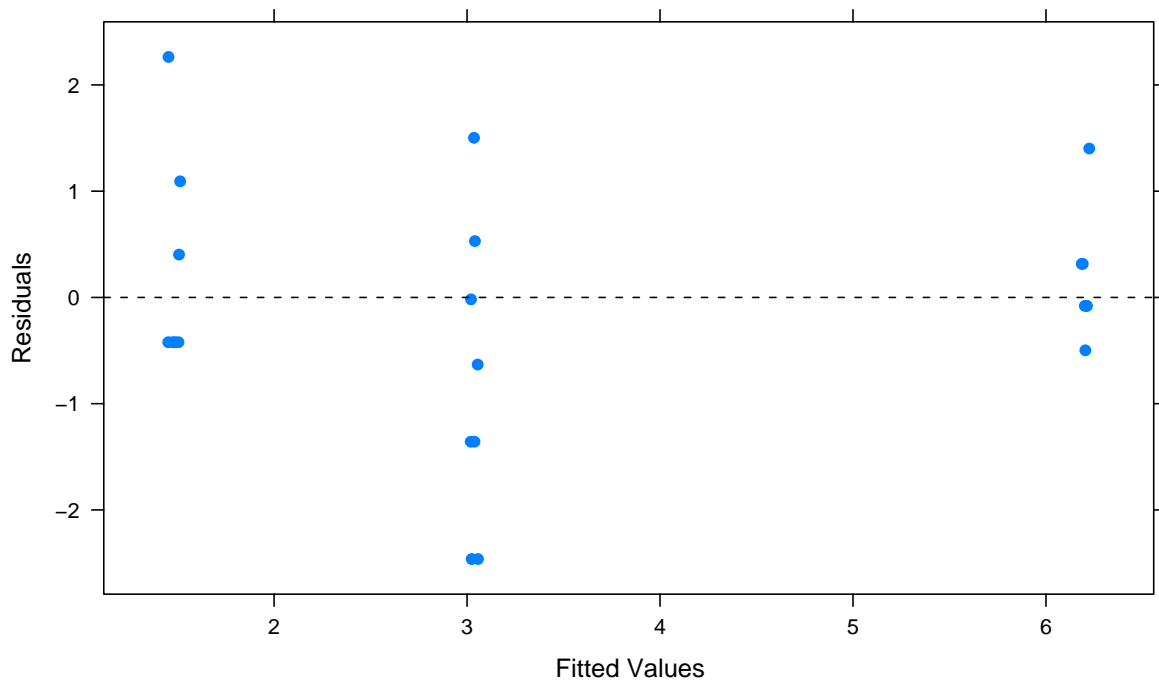
```
> with(acf, round(sapply(split(count, factor(endtime)),
+ mean), 1))
```

```
 6 12 18
2.0 2.1 6.7
```

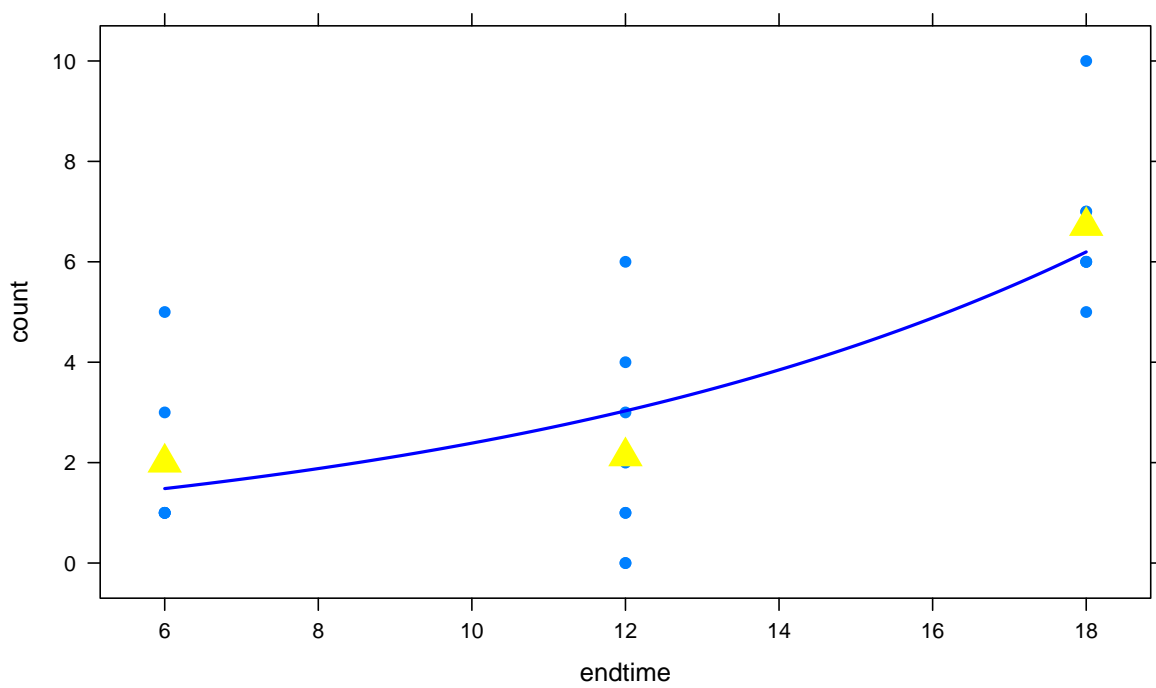
## Interpreting the Parameter

- The estimated parameter for `endtime` is 0.119.
- $\exp(0.119) = 1.126$ .
- An increase of one hour corresponds to an estimated increase of the count by about 12.6%.

# Residual Plot



# Plotting the Fitted Model



## Standardized Residuals

- The mean and standard deviation of the Poisson distribution are  $\mu$  and  $\sqrt{\mu}$ .
- We can standardize residuals by *subtracting the fitted values* and *dividing by the square root of the fitted values*.

$$z_i = \frac{y_i - \hat{y}_i}{\sqrt{\hat{y}_i}}$$

- We can estimate the *overdispersion* by *dividing the sum of squared standardized residuals by the degrees of freedom*.

$$\hat{\sigma}^2 = \frac{\sum_{i=1}^n z_i^2}{n - k}$$

## Numerical Example

```
> z = with(acf, (count - fitted(acf1.glm))/sqrt(fitted(acf1.glm)))
> sum(z^2)/(22 - 2)
```

```
[1] 1.292732
```

- The Poisson distribution assumes that the variance is equal to the mean.
- In real situations, this can fail when either:
  - ▶ There is a “random effect” for the individuals; or
  - ▶ There is a tendency for observations to cluster.
- We can examine this using a *quasipoisson* model.

## Quasi-Poisson Model

```
> acf1q.glm = glm(count ~ endtime, data = acf, family = quasipoisson)
> display(acf1q.glm, digits = 3)

glm(formula = count ~ endtime, family = quasipoisson, data = acf)
 coef.est coef.se
(Intercept) -0.322 0.455
endtime 0.119 0.030

n = 22, k = 2
residual deviance = 28.4, null deviance = 51.1 (difference = 22.7)
overdispersion parameter = 1.3
```

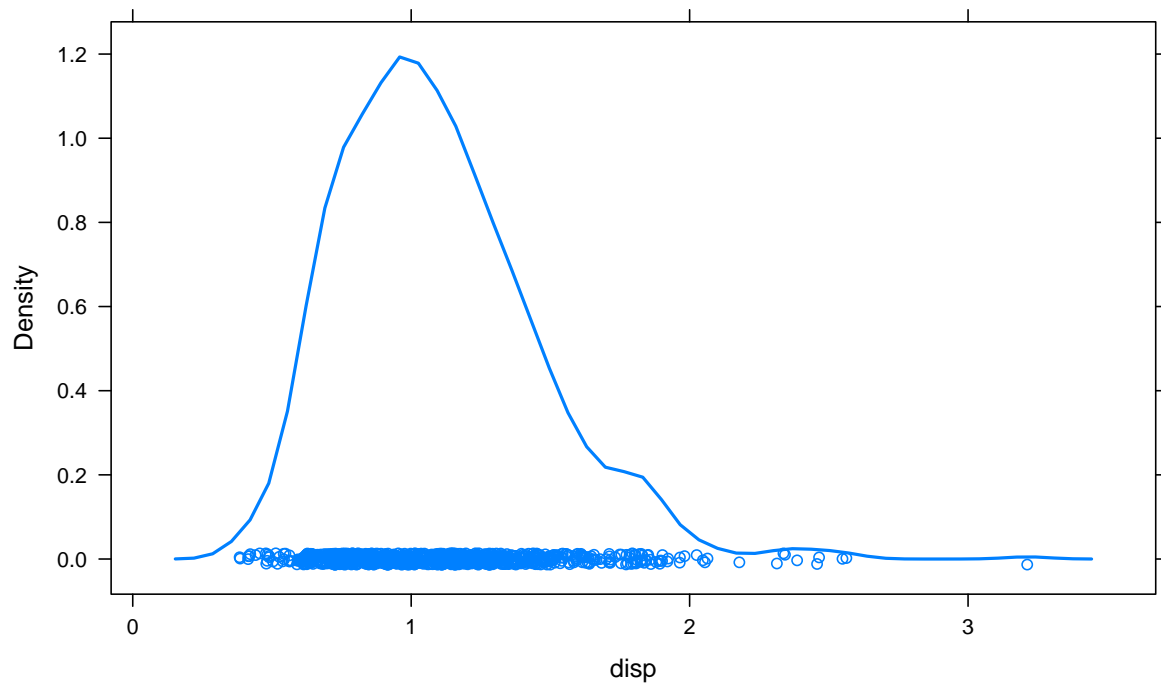
- The dispersion parameter is estimated to be 1.3, more than 1.0.
- We can test this with a *simulation*.

## Simulation

```
> mu = fitted(acf1.glm)
> disp = rep(NA, 1000)
> for (i in 1:1000) {
+ x = rpois(22, mu)
+ z = (x - mu)/sqrt(mu)
+ disp[i] = sum(z^2)/(22 - 2)
+ }
> summary(disp)
```

| Min.   | 1st Qu. | Median | Mean   | 3rd Qu. | Max.   |
|--------|---------|--------|--------|---------|--------|
| 0.3838 | 0.8359  | 1.0440 | 1.0930 | 1.2930  | 3.2120 |

## Density Plot



## Alternative Models

- We can also try a model with a quadratic predictor.

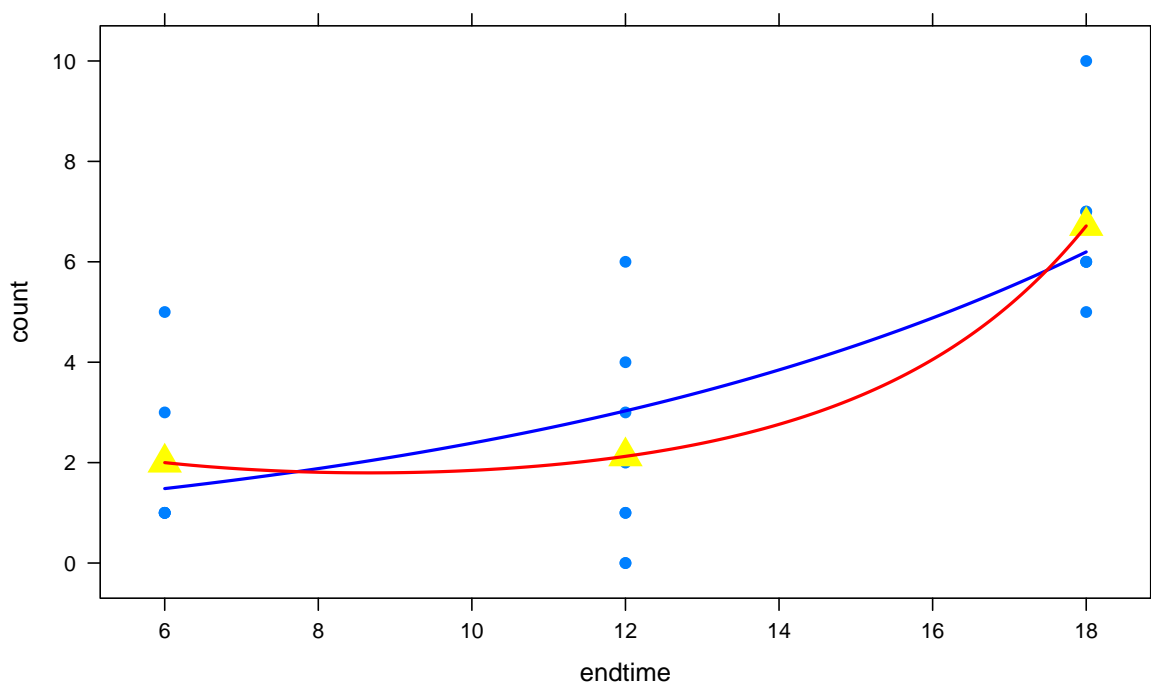
## Quadratic Predictor

```
> acf2.glm = glm(count ~ endtime + I(endtime^2), data = acf,
+ family = poisson)
> display(acf2.glm, digits = 3)

glm(formula = count ~ endtime + I(endtime^2), family = poisson,
 data = acf)
 coef.est coef.se
(Intercept) 1.722 1.092
endtime -0.262 0.200
I(endtime^2) 0.015 0.008

n = 22, k = 3
residual deviance = 24.5, null deviance = 51.1 (difference = 26.6)
```

## Plots of Fitted Models



# ANOVA

- Notice that the fitted quadratic model goes through the estimated means.
- Three points define a parabola.
- An ANOVA of the models shows the quadratic term does helps a little.

```
> anova(acf1.glm, acf2.glm)
```

Analysis of Deviance Table

```
Model 1: count ~ endtime
```

```
Model 2: count ~ endtime + I(endtime^2)
```

|   | Resid. Df | Resid. Dev | Df | Deviance |
|---|-----------|------------|----|----------|
| 1 | 20        | 28.3694    |    |          |
| 2 | 19        | 24.5146    | 1  | 3.8548   |

```
> 1 - pchisq(3.85, 1)
```

```
[1] 0.04974599
```

# Residual Plot

