Model Based Statistics in Biology. Part V. The Generalized Linear Model. Chapter 17 Poisson Response Variables

ReCap. Part I (Chapters 1,2,3,4), Part II (Ch 5, 6, 7) ReCap Part III (Ch 9, 10, 11), Part IV (Ch13, 14)	
17 Poisson Response Variables	
17.1 Poisson Regression	
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(Log-linear Model)	
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on chalk board

ReCap Part I (Chapters 1,2,3,4) Quantitative reasoning

ReCap Part II (Chapters 5,6,7) Hypothesis testing and estimation

ReCap (Ch 9, 10,11) The General Linear Model with a single explanatory variable.

ReCap (Ch 12,13,14) GLM with more than one explanatory variable

ReCap (Ch 15) GLM review

ReCap (Ch 16) The generalized linear model.

The General Linear Model (errors normal) is a special case of the Generalized Linear Model (errors normal or non-normal).

We use the improvement in fit, in the Analysis of Deviance table, to declare statistical decisions.

Today: Analysis of Poisson Response Variable with the Generalized Linear Model

Wrap-up.

Poisson response variables consist of counts in predefined categories, such as quadrats. The variance increases with the mean count. The result will be heterogeneous residuals when we use the general linear model. The solution is to use the generalized linear model, which allows Poisson response variables.

Poisson Response Variables

Poisson response variables arise when we define a unit of analysis, and the resulting counts range from zero upward. In contrast, binomial counts result when each unit is scored on a nominal scale: yes/no, present/absent, etc.

Counts are readily analyzed within the framework of the generalized linear model. Here is a table showing the names of models, depending on the response variable and type of explanatory variable.

Response	Explanatory		Canonical	Name	of
Variable	Variable		Link	Error	Model
Continuous	Continuous	Identity	Normal	Regression (GLM)	
Continuous	Categorical	Identity	Normal	ANOVA (GLM)	
Continuous	Mixed	Identity	Normal	ANCOVA (GLM)	
Success/Trial		Continuous	Logit	Binomial Logistic	
Success/Trial		Categorical	Logit	Binomial	Logistic
Success/Tri	al	Mixed	Logit	Binomial	Logistic ANCOVA
Count	Ratio scale	Log	Poisson	Poisson regression	
Count	Categorical	Log	Poisson	Log-linear models	
Count	Mixed	Log	Poisson	Poisson ANCOVA	

Generalized linear models have 4 parts: the response variable, the explanatory variables, the link function, and the error function.

The generalized linear model for a Poisson response (count) variable is:

Count =
$$e^{(\eta)}$$
 + Poisson error
 $\eta = \Sigma \beta_i \cdot X_i = \beta_a + \beta_1 \cdot X_1 + \beta_2 \cdot X_2 + \dots$

The response variable appears on the left side of the equation,

The structural model η appears on the right side, as does the error model.

The structural model consists of one or more terms, one for each explanatory variable or interaction term in the model.

The response variable is linked to the structural model by a function.

For count data and Poisson error structure, a log link is typically used.

The link function is: $Count = e^{\eta}$

This is the preferred or 'canonical' link function. We are free to use other links, however, such as the identity link

Poisson regression is used to estimate the rate of change in count with respect to some other variable. An example is number of deaths in some defined area, such as a province. If we know only the number of deaths, and do not know the population number, we have a Poisson count. The regression of the count against year gives us the change, if any, in death rate.

Poisson Response Variables

Why do we use a log link with Poisson counts?

- The models that arise in analyzing counts compare proportions. For example, we might expect that toxins will have a multiplicative rather than additive effect on biological rate, such as number of offspring per unit time.
- The log link puts multiplicative effects on an additive scale, which is convenient for statistical analysis.
- Using a log link avoids the inconvenience of log transforming the response variable. We avoid having to add some arbitrary number to zero counts so that we can take the log.
- Using a log link avoids negative fitted values and negative confidence limits, which make no sense for counts.

A number of statistical packages will undertake analysis of Poisson response variables in a model based format. These include SAS, Stata, R/S+, Matlab, and SPSS.

References (Poisson response variables).

Agresti, A. 1996. Introduction to Categorical Data Analysis. NY: John Wiley and Sons.

Knoke, D., and P.J. Burke. Log-linear models. London: Sage Publications. Lindsey, J.K. Applying Generalized Linear Models. NY: Springer Texts in Statistics.

Exact confidence interval for Poisson count. Tomas Aragon and Travis Porco. http://www.medepi.org/epitools/rfunctions/cipois.html

Confidence Intervals for the Mean of a Poisson Distribution. P.D. M. Macdonald. http://www.math.mcmaster.ca/peter/s743/poissonalpha.html