Poisson Regression

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Previously....

Linear regression - not discussed, classed as basic regression. Model of a continuous dependent/outcome/response variable, that is normally distributed with a constant variance and has a mean linear function of the covariates We have discussed 2 further types of regression Logistic regression **Proportional Hazards**

By the end of this session

You will:

- Know when Poisson Regression can be used
- Be able to identify count data
- Know how to use Poisson regression to adjust for basic time dependent variables
- Know what assumptions are made by the model
- Identify the strengths and weaknesses of Poisson regression
- Be able to identify extensions to the basic Poisson model and when these can be used
- Recognise Windows and menu functions in SPSS

Poisson Regression

- 1. Count data (ex. no. of surgical site infections)
- 2. Time-to-event data (ex. time-to-stroke with time dependent covar) as alternative to survival analysis
- 3. Binary data (ex. Received vaccine(yes/no) as alternative to logistic reg

The Poisson Distribution

Count data are observations that assume only non-negative integer values: 0, 1, 2, etc

Count data have a **Poisson distribution** if the frequencies of the values have the following features:

- Small-valued observations are quiet common
- Starting at some value, frequencies decrease very rapidly
- The average of observations is approximately equal to their variance

Count Data Violate OLS assumptions

Count variables can be modelled with OLS regression but:

- Linear models yield negative predicted values and counts are never negative
- Similar to the problem of the Linear Probability Model

Count variables are often highly skewed

For example: # smoked this week many people are zero or very low; a few people are very high

Extreme skew violates the normality assumption of basic OLS regression.

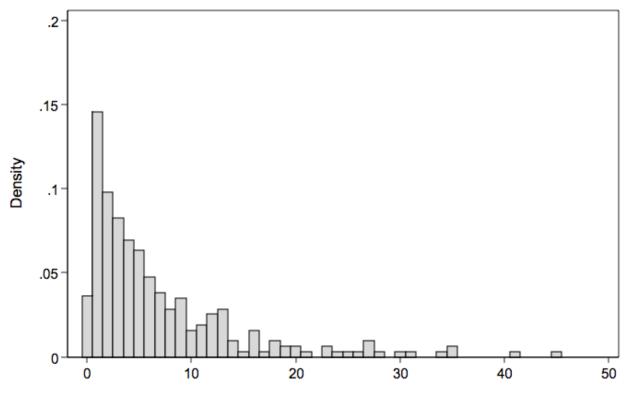
Count Data Examples

Many dependent variables are counts: Nonnegative integers

- # hospitalisations a person has over a year
- # parity
- # lung opacities
- Any other examples?

Count data: Example

 Days in hospital for asthma exacerbations in the last year



Days in hospital

Data with Poisson Distribution

One of the questions in a Health Sciences survey asked how many times a respondent visited a doctor in the past month. For a sample of 150 people, the frequencies of the responses were

Number of visits	0	1	2	3	4	5	6	7	8
Number of respondents	9	33	36	34	20	9	6	2	1

Note that

- 0 visits is quite a common response,
- 1, 2, or 3 visits are the most frequent observations,
- starting with 4 visits frequencies quickly decrease,
- The average is 2.60 visits and is nearly equal to the variance, which is 2.63 visits squared.

These are the features of a variable distributed according to a Poisson distribution.

Formula for Poisson Distribution

Poisson distributions are discrete with the probability function given by

$$P(X = n) = \frac{\lambda^n e^{-\lambda}}{n!}$$
 where $n = 0, 1, 2, ..., and $n! = (1)(2)(3) ... (n - 1)(n)$$

is called the **factorial** of n. By definition, 0! = 1.

Here λ is both the mean and variance of *X*, and is termed **rate**.

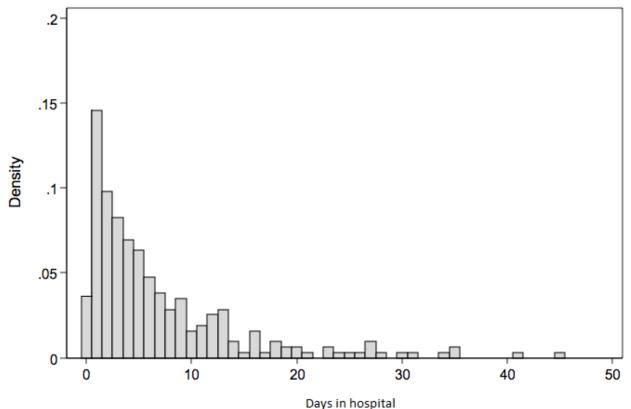
Note that the probabilities of small values are reasonably high, and for larger values, the probabilities decrease very fast:

$$P(X = 0) = e^{-\lambda}, P(X = 1) = \lambda e^{-\lambda}, P(X = 2) = \frac{\lambda^2 e^{-\lambda}}{2}, P(X = 3) = \frac{\lambda^3 e^{-\lambda}}{6},$$

..., $P(X = 10) = \frac{\lambda^{10} e^{-\lambda}}{3,628,800}, \dots$

Count data: Example

 Days in hospital for asthma exacerbations in the last year



The Poisson Regression Model

The **Poisson regression model** specifies that the dependent variable *Y*, given independent variables $x_1, x_2, ..., x_k$, follows a Poisson distribution with the probability function

$$P(Y = y | x_{1,} x_{2,...,} x_k) = \frac{\lambda^y e^{-\lambda}}{y!}, y = 0, 1, 2, ...,$$

where the rate $\lambda = Exp(\beta_0 + \beta_1 x_1 + \dots + \beta_k x_k)$, or, equivalently,

$$\ln \lambda = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k.$$

Example in SPSS

• SPSS Basic Syntax

GENLIN n_outcome var BY dependent var(ORDER=ASCENDING) WITH covariates

> /MODEL var specifictaion INTERCEPT=YES DISTRIBUTION=POISSON LINK=LOG

/PRINT FIT SUMMARY SOLUTION (EXPONENTIATED).

SPSS Point-&-Click Instructions

Analyze \rightarrow Generalized Linear Models \rightarrow Generalized Linear Models \rightarrow Poisson loglinear (fill in the bubble) \rightarrow Response tab \rightarrow Identify dependent variable \rightarrow Predictors tab \rightarrow Identify factors and covariates \rightarrow Model tab \rightarrow Identify the model \rightarrow Statistics tab \rightarrow Include exponential parameter estimates (check the box) \rightarrow hit OK!

Interpretation of Coefficients

In Poisson Regression, Y is typically conceptualized as a rate Positive coefficients indicate higher rate and negative lower Like logit, Poisson models are non-linear so coefficients don't have a simple linear interpretation. Unless we utilise the log form of the model; which exponentiates coefficients to aid interpretation giving incidence rate ratios

If X_1 is <u>continuous</u>, then the quantity $(Exp(\hat{\beta}_1)-1)\cdot 100\%$ represents the <u>estimated percent change in mean response</u> when X_1 is increased by one unit, and the other X variables are held fixed.

If \mathcal{X}_1 is a <u>categorical</u> variable with several levels, then $Exp(\hat{\beta}_1) \cdot 100\%$ represents the <u>estimated percent ratio in mean response</u> for the level $x_1 = 1$ and that for the reference level, provided the other \mathcal{X} variables are unchanged.

Example in SPSS

Parameter Estimates										
Parameter	В	Std. Error	95% Wald Con	fidence Interval	Hypothesis Test			Exp(B)	95% Wald Confidence Interval for	
									Exp(B)	
			Lower	Upper	Wald Chi-Square	df	Sig.		Lower	Upper
(Intercept)	672	.2612	-1.184	160	6.611	1	.010	.511	.306	.852
[health=1]	.588	.2511	.096	1.081	5.489	1	.019	1.801	1.101	2.946
[health=2]	.253	.2018	142	.649	1.576	1	.209	1.288	.867	1.913
[health=3]	.173	.1878	195	.541	.844	1	.358	1.188	.822	1.717
[health=4]	0 ^a							1		
age	.026	.0048	.017	.035	29.144	1	.000	1.026	1.017	1.036
(Scale)	1 ^b									

Dependent Variable: n_visits

Model: (Intercept), health, age

a. Set to zero because this parameter is redundant.

b. Fixed at the displayed value.

Goodness-of-Fit Test

A measure of goodness of fit of the Poisson regression model is obtained by computing the deviance statistic of a base model against the full model. A base model includes only the intercept, while the full model includes the intercept and all the *x*- variables. The deviance is defined as -2 multiplied by the log-likelihood ratio,

deviance = -2 (In L(base model) - In L(full model)).

- The deviance is used as a test statistic for testing H₀: the base model has a good fit against H₁: the full model has a good fit. Under H₀, the deviance has a chi-squared distribution with the degrees of freedom = number of x-variables in the full model.
- If the deviance is large (formally, p-value < 0.05), then H₀ is rejected and the conclusion is that the <u>full model has a good fit</u>.

Including an exposure variable

- Poisson outcome variables are typically conceptualized as rates
 - X hours per week
 - X in past year
- Cases may vary in **exposure** to "risk" of a given outcome
 - To properly model rates, we must account for the fact that some cases have greater exposure than others
 - Ex: # disease episodes in lifetime
 - Older people have greater opportunity to have higher counts
 - Alternately, exposure may vary due to research design
 - Ex: Some cases followed for longer time than others...

Including an exposure variable

Poisson (and other count models) can address varying exposure:

$$\mu_i t_i = e^{\sum_{j=1}^K \beta_j X_{ji} + \ln(t_i)}$$

• Where t_i = exposure time for case i

Easy to incorporate in SPSS:

• Ex: poisson depisodes SES income, exposure(age)

Poisson Model Assumptions

- Poisson regression makes a big assumption: That variance of $\mu = \mu$ ("equidisperson")
 - In other words, the mean and variance are the same
 - This assumption is often **not met** in real data
 - Dispersion is often greater than μ : **overdispersion**
 - Consequence of overdispersion: Standard errors will be underestimated
 - Potential for overconfidence in results; rejecting H0 when you shouldn't!
 - Note: overdispersion doesn't necessarily affect predicted counts (compared to alternative models).

Poisson Model Assumptions

- Overdispersion is most often caused by highly skewed dependent variables
 - Often due to variables with high numbers of zeros
 - Ex: Number of traffic tickets per year
 - Most people have zero, some can have 50!
 - Mean of variable is low, but SD is high
 - Other examples of skewed outcomes
 - # of scholarly publications
 - # cigarettes smoked per day
 - # riots per year (for sample of cities in US).

Further Points

- Poisson & Negative binomial models suffer all the same basic issues as "normal" regression
 - Model specification / omitted variable bias
 - Multicollinearity
 - Outliers/influential cases
 - Also, it uses Maximum Likelihood
 - N > 500 = fine; N < 100 can be worrisome
 - Results aren't necessarily wrong if N<100;
 - But it is a possibility; and hard to know when problems crop up
 - Plus ~10 cases per independent variable.

Extensions to basic Poisson

Poisson for binary data

$$\ln\left(\frac{n}{t}\right) = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \dots$$

Model for logarithm of the no. of cases using poisson distribution and log link function

Yields prevalence ratios e

Watch out for estimates close to or out of bounds.

Intercept 0 included in the model

Not symmetric

Use robust variance estimation (available in SPSS) to obtain valid Cis

Sensitivity analysis necessary

Compare results across models

Be aware of the lack of symmetry

Can only be used for cohort analyses not cross-sectional

Poisson for binary data

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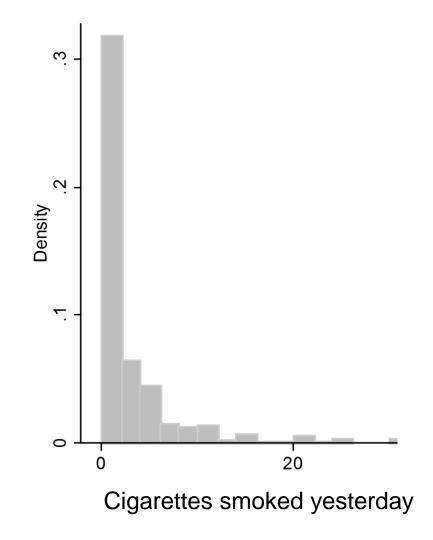
SPSS Point-&-Click Instructions

Analyze \rightarrow Generalized Linear Models \rightarrow Generalized Linear Models \rightarrow *Custom* (*fill in the bubble*) \rightarrow on drop down distribution menu choose poisson \rightarrow On drop down link function menu choose log \rightarrow Response tab \rightarrow Identify dependent variable \rightarrow Choose binary reference category \rightarrow Choose reference category first lowest value \rightarrow Predictors tab \rightarrow Identify factors and covariates \rightarrow In options choose to exclude cases with missing data \rightarrow In options choose \rightarrow Model tab \rightarrow Identify the model \rightarrow Statistics tab \rightarrow Include exponential parameter estimates (check the box) \rightarrow hit OK!

<u>Example</u>. If you randomly choose 100 students and ask them how many cigarettes they smoked yesterday. Some students will report that they smoked zero number of cigarettes. There are two possible reasons for that. Either they don't smoke at all, or they happened not to smoke a single cigarette that day.

<u>Definition</u>. A structural zero is recorded when the respondent's behavior is not in the behavioral repertoire under study (e.g., the person doesn't smoke).

<u>Definition</u>. A chance zero is recorded when the respondent's behavior is normally in the behavioral repertoire under study but just not during the studied time frame (e.g., just happened not to smoke yesterday).



The presence of structural zeros inflates the number of zeros in the Poisson model, which makes the model invalid. A **zero-inflated Poisson (ZIP) model** is used instead. In ZIP model, the response variable

 $Y = \begin{cases} 0, & \text{with probability } p, \\ \sim \text{Poisson}(\lambda), & \text{with probability } 1 - p, \end{cases}$

that is,

$$Y = \begin{cases} 0, & \text{with probability } p + (1-p)e^{-\lambda}, \\ y, & \text{with probability } (1-p)\frac{\lambda^{y}}{y!}e^{-\lambda}, y = 1, 2, \dots \end{cases}$$

Here $\log(\lambda) = \beta_0 + \beta_1 x_1 + \dots + \beta_k x_k$ and $\log it p = \log\left(\frac{p}{1-p}\right) = \gamma_0 + \gamma_1 z_1 + \dots + \gamma_m z_m$

where $x_1, ..., x_k$ are the predictors, $\beta_1, ..., \beta_k$ are the regression coefficients, $z_1, ..., z_m$ are the zero-inflated predictors responsible for inflation of the number of zeros in the model, and $\gamma_1, ..., \gamma_m$ are the zero-inflated coefficients.

The parameters of the model to be estimated from the data are $\beta_1, ..., \beta_k$ and $\gamma_1, ..., \gamma_m$.

Overdispersion in Poisson Regression

- In Poisson regression, it is assumed that mean and variance of the response variable are approximately the same. It is rarely the case with real-life data.
- Often the variance is much larger than the mean. This situation is called **overdispersion**.
- There is a formal test for overdispersion. And the suggested remedy is to fit Negative Binomial regression model instead.

Negative Binomial Regression

Strategy: Modify the Poisson model to address overdispersion

• Add an "error" term to the basic model:

$$\mu = e^{\sum_{j=1}^{K} \beta_j X_{ji} + \varepsilon_i}$$

Coefficients interpreted same way as in poisson regression.

Additional model assumptions:

- Expected value of exponentiated error = 1 (e^e = 1)
- Exponentiated error is Gamma distributed
- Use if these assumptions are more plausible than the equidispersion assumption!

Poisson or Negative Binomial

It is often useful to try both Poisson and Negative Binomial models

- Allows you to test for overdispersion
- Use LRtest on alpha (a) to guide model choice
- If you don't suspect dispersion and alpha appears to be zero, use Poission Regression
 - It makes fewer assumptions
 - Such as gamma-distributed error.

Zero-truncated Poisson & NB reg

- Truncation the absence of information about cases in some range of a variable
 - Example: Suppose we study income based on data from tax returns...
 - Cases with income below a certain value are not required to submit a tax return... so data is missing
 - Example: Data on # crimes committed, taken from legal records
 - Individuals with zero crimes are not evident in data
 - Example: An on-line survey of web use
 - Individuals with zero web use are not in data
- Zero-truncated Poisson & Zero-truncated NB reg: Poisson & NB have been adapted to address truncated data

Poisson regression in SPSS

Statistical Product and Service Solutions

- A popular Windows based computerised statistics package
- Can handle large amounts pf complex data
- Can be used to perform data entry, manipulation and analysis and to produce tables and graphs using only basic input
- Can read open programming using BASIC
- For further info 'Discovering statistics using SPSS by Andy Field, 2009'

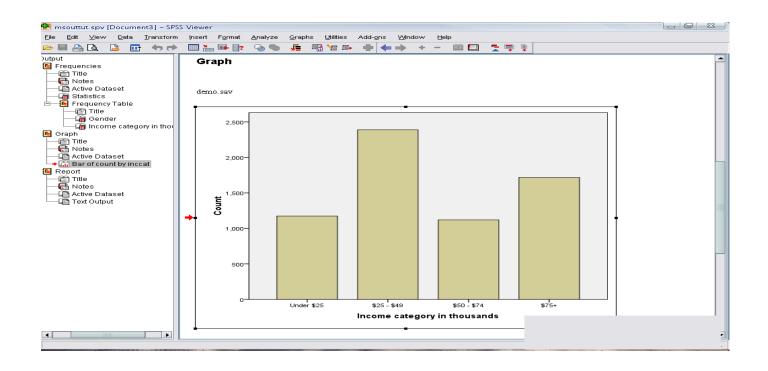
The Four Windows: Data Editor

- Spreadsheet-like system for defining, entering, editing, and displaying data.
- Two screen views Data View and Variable View
- All information can be saved as one data file.

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The Four Windows: Output Viewer

• Displays any outputs (eg. Tables, graphs) including any errors. Output can also be saved will be "spv."



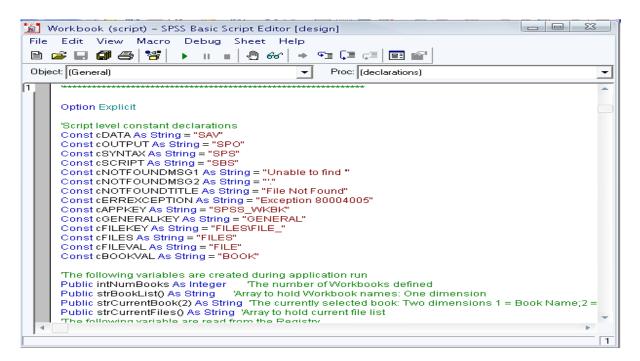
The Four Windows: Syntax editor

Text editor for syntax composition.

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The Four Windows: Script Window

Further text editor for syntax composition. Provides the opportunity to write programs, in a BASIC-like language.



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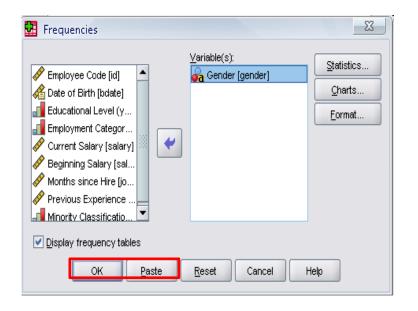
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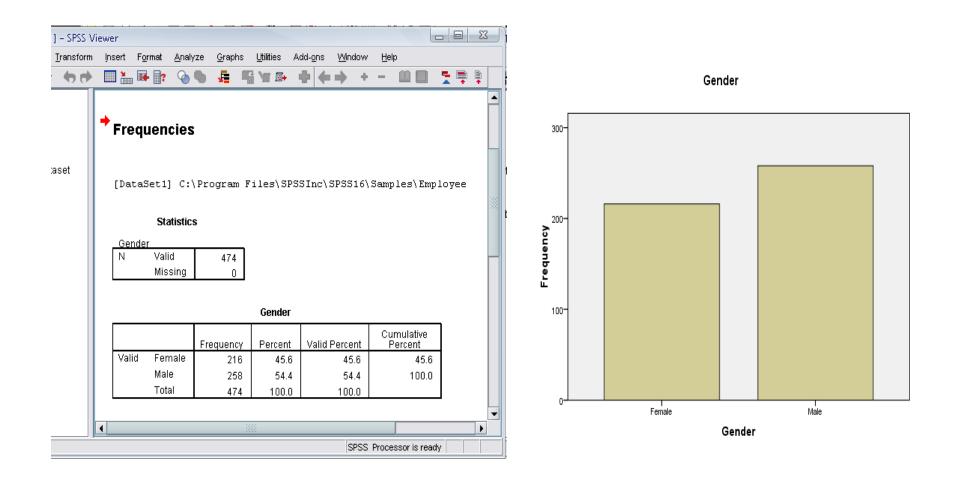
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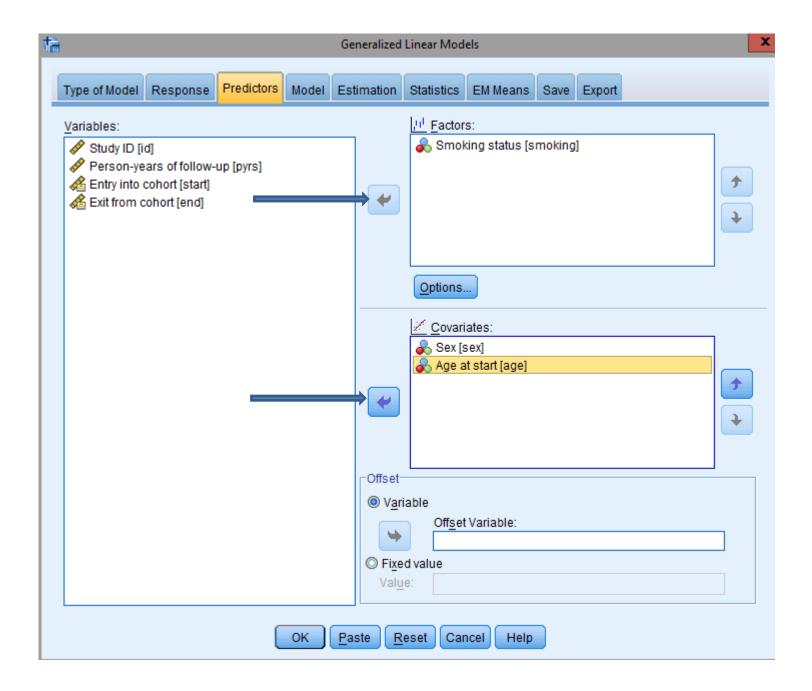
Output



Poisson for count data

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Wixture	O Interval censored survival
© Tweedie with log link	
○ Tweedie with identity link	
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Distrib <u>u</u> tion: Normal	▼ Link function: Identity ▼
Parameter © Specify value	Pow <u>e</u> r:
Value: 1	
Estimate value	
(OK Paste Reset Cancel Help

権	Generalized Linear Models
Type of Model Response Predictors Mod	del Estimation Statistics EM Means Save Export
Variables: Study ID [id] Age at start [age] Person-years of follow-up [pyrs] Entry into cohort [start]	Dependent Variable Dependent Variable: 0=No CHD, 1=CHD [CHD] Category order (multinomial only): Ascending
Entry into cohort [start]	Type of Dependent Variable (Binomial Distribution Only) <u>Binary</u> <u>Reference Category</u> <u>Mumber of events occurring in a set of trials</u> <u>Trials</u> <u>Variable</u> <u>Trials</u> <u>Fixed value</u> <u>Number of Trials</u> :
	Scale Weight Scale Weight Variable:
ОК	Paste Reset Cancel Help

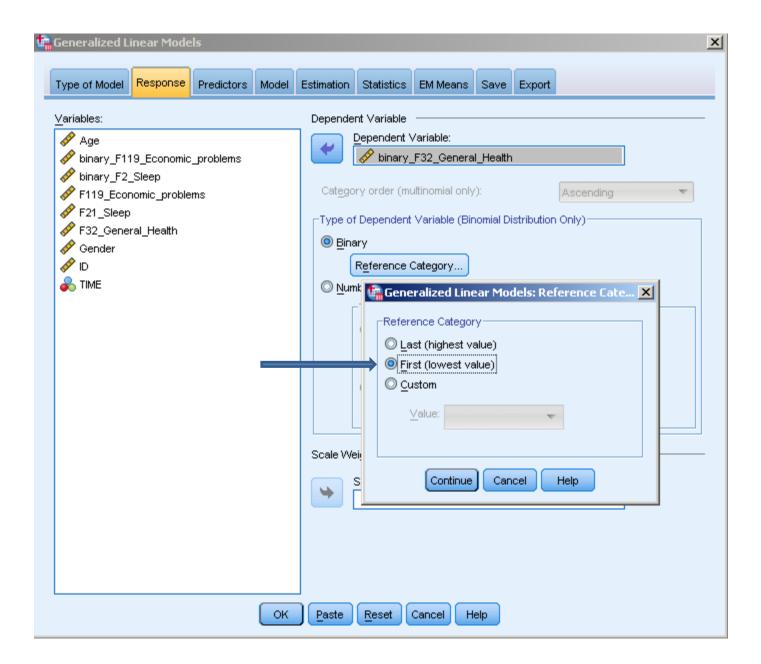


tê 👘				Generalized	l Linear Mod	els				×
Type of Model	Response	Predictors	Model	Estimation	Statistics	EM Means	Save	Export		
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√ Incl <u>u</u> de	intercept in n	nodel								
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Analysis Type: Type III	Confidence Interval Level (%): 95
-Chi-square Statistics	Confidence Interval Type
© <u>W</u> ald	© Wal <u>d</u>
◯ Li <u>k</u> elihood ratio	O Pro <u>f</u> ile likelihood
Log-Likelihood Function: Full 🔫	Tolerance level: ,0001
Log-Likelihood Function: Full 🔻	
Case processing summary Descriptive statistics	Contrast coefficient (L) matrices
Model information	Le ator nistory
✓ Model information ✓ Goodness of fit statistics	Print Interval: 1
_	Print Interval: 1 Lagrange multiplier test of scale parameter
Goodness of fit statistics	Print Interval: 1
✓ Goodness of fit statistics ✓ Model summary statistics	Print Interval: 1 Lagrange multiplier test of scale parameter or negative binomial ancillary parameter
 ✓ Goodness of fit statistics ✓ Model summary statistics ✓ Parameter estimates 	Print Interval: 1 Lagrange multiplier test of scale parameter or negative binomial ancillary parameter
 ✓ Goodness of fit statistics ✓ Model summary statistics ✓ Parameter estimates ✓ Include exponential parameter estimates 	Print Interval: 1 Lagrange multiplier test of scale parameter or negative binomial ancillary parameter

Poisson for binary data

Type of Model	Response	Predictors	Model	Estimation	Statistics	EM Means	Save	Export	
Choose one of t	the model typ	oes listed belo	ow or sp	ecify a custo	m combinat	ion of distribu	tion and	l link function	
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🔘 Linear					© <u>O</u> rdii	nal logistic			
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K Counts					👀 Binary	Response c	r Events	s/Trials Data	
O Poi <u>s</u> son la	glinear				🔘 <u>B</u> ina	ry logistic			
© <u>N</u> egative ⊧	oinomial with	log link			🔘 Bin <u>a</u>	ry probit			
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Type of Model Response Predictors	Model Estimation Statistics EM Means Save Export	
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 F32_General_Health ID TIME 	Generalized Linear Models: Options	+
	Specify how to treat cases with user-missing values on factors	*
	Category Order for Factors	
	Continue Cancel Help	

Type of Model Respo		ictors Moc		Statistics	EM Means	Save	Export		
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Build Nested Term		nin)					Add to Model	Clea	ır
✓ Include interce;	ot in model		Paste	Reset	Cancel	elp			

pe of Model	Response	Predictors	Model	Estimation	Statistics	EM Means	Save	Export		
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Analysis Type: Type III	Confidence Interval Level (%): 95
-Chi-square Statistics	Confidence Interval Type
	O VVald
O Likelihood ratio	O Pro <u>f</u> ile likelihood
Log-Likelihood Function: Full 🔻	Tolerance level: ,0001
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	Print Interval: 1
Goodness of fit statistics	
☑ Goodness of fit statistics ☑ Model summary statistics	Lagrange multiplier test of scale parameter
-	Lagrange multiplier test of scale parameter or negative binomial ancillary parameter
✓ Model summary statistics	
✓ Model summary statistics ✓ Parameter estimates	or negative <u>b</u> inomial ancillary parameter
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Type of Model Re	esponse Predictors	s Model	Estimation	Statistics	EM Means	Save	Export	
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	ifference	-		Display overa	all estimated	mean		

Poisson adding an exposure variable

vii.	i				Generalized	eneralized Linear Models							
	Type of Model	Response	Predictors	Model	Estimation	Statistics	EM Means	Save	Export				
	Variables:	n			<u>III F</u> actor								
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regression in the same						💑 Sex [s	sex]						
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whethe	er you ar	е											
analysing count data													
or binary data).					v <u>a</u> n	© V <u>a</u> riable Off <u>s</u> et Variable:							
However, this time						Person-years of follow-up [pyrs] Fixed value							
specify	specify an offset					Value:							
variable	able (the time												
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on the	predicto	rs tab.											