Package ‘COMPoissonReg’

May 3, 2017

Type Package
Title Conway-Maxwell Poisson (COM-Poisson) Regression
Version 0.4.1
Date 2017-05-03
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URL https://github.com/lotze/COMPoissonReg
Description Fit Conway-Maxwell Poisson (COM-Poisson or CMP) regression models
to count data (Sellers & Shmueli, 2010) <doi:10.1214/09-AOAS306>. The
package provides functions for model estimation, dispersion testing, and
diagnostics. Zero-inflated CMP regression (Sellers & Raim, 2016)
<doi:10.1016/j.csda.2016.01.007> is also supported.
License GPL-2 | GPL-3
LazyLoad yes
Depends stats
NeedsCompilation no
Repository CRAN
Date/Publication 2017-05-03 12:03:19 UTC

R topics documented:

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This package offers the ability to compute the parameter estimates for a COM-Poisson or zero-inflated (ZI) COM-Poisson regression and associated standard errors. This package also provides a hypothesis test for determining statistically significant data dispersion, and other model diagnostics.

Details

This package offers the ability to compute the COM-Poisson parameter estimates and associated standard errors for a regular regression model or a zero-inflated regression model (via the glm.cmp function).

Further, the user can perform a hypothesis test to determine the statistically significant need for using COM-Poisson regression to model the data. The test addresses the matter of statistically significant dispersion.

The main order of functions for COM-Poisson regression is as follows:

1. Compute Poisson estimates (using glm for Poisson regression or pscl for ZIP regression)
2. Use Poisson estimates as starting values to determine COM-Poisson estimates (using glm.cmp)
3. Compute associated standard errors (using sdev function)

From here, there are lots of ways to proceed, so order is irrelevant:

- Perform a hypothesis test to assess for statistically significant dispersion (using equitest or parametric_bootstrap)
- Compute leverage (using leverage) and deviance (using deviance)
- Predict the outcome for new examples, using predict

The package also supports fitting of the zero-inflated COM-Poisson model (ZICMP). Most of the tools available for COM-Poisson are also available for ZICMP.

Author(s)

Kimberly Sellers, Thomas Lotze (Maintainer, <thomas.lotze@thomaslotze.com>), Andrew M. Raim

References

Examples

```r
# load freight data
data(freight)

# Fit standard Poisson model
glm.out <- glm(broken ~ transfers, data=freight, 
  family=poisson, na.action=na.exclude)
print(glm.out)

# Fit COM-Poisson model (with intercept-only regression linked to the 
# dispersion parameter)
cmp.out <- glm.cmp(broken ~ transfers, data=freight)
print(cmp.out)
coef(cmp.out)
u(cmp.out)[1]

# Compute associated standard errors
sdev(cmp.out)

# Likelihood ratio test for dispersion parameter
# Test for H_0: dispersion equal to 1 vs. H_1: not equal to 1
# (i.e. Poisson vs. COM-Poisson regression models)
lrt <- equitest(cmp.out)

# Compute constant COM-Poisson leverage
lev <- leverage(cmp.out)

# Compute constant COM-Poisson deviances
dev <- deviance(cmp.out)

# Compute fitted values
y.hat <- predict(cmp.out, newdata=freight)

# Compute residual values
res <- residuals(cmp.out)
print(summary(res))

# Compute MSE
mean(res^2)

# Compute predictions on new data
new_data <- data.frame(transfers=(0:10))
y.hat <- predict(cmp.out, newdata=new_data)
plot(0:10, y.hat, type="l", 
  xlab="number of transfers", ylab="predicted number broken")

# Compute parametric bootstrap results and use them to generate 
# 0.95 confidence intervals for parameters.
cmp.boot <- parametric_bootstrap(cmp.out, reps=1000)
```
```r

# load couple data
data(couple)

glm.out <- glm(UPB ~ EDUCATION + ANXIETY, data=couple, family=poisson)
print(glm.out)

# Fit ZICMP model
zicmp.out <- glm.cmp(UPB ~ EDUCATION + ANXIETY,
   formula.nu = ~ 1,
   formula.p = ~ EDUCATION + ANXIETY,
   data=couple)
print(zicmp.out)

# Compute standard errors for estimates of coefficients
sdev(zicmp.out)

# Likelihood ratio test for equidispersion (H0: nu = 1 vs H1: not)
equitest(zicmp.out)

# Compute fitted values
y.hat <- predict(zicmp.out)

# Compute residuals
res.raw <- residuals(zicmp.out, type = "raw")
res.quan <- residuals(zicmp.out, type = "quantile")
print(summary(res.raw))
print(summary(res.quan))

# Compute predictions on new data
new_data <- data.frame(EDUCATION = round(1:20 / 20), ANXIETY = seq(-3,3, length.out = 20))
y.hat.new <- predict(zicmp.out, newdata=new_data)
print(y.hat.new)

# Compute parametric bootstrap results and use them to generate
# 0.95 confidence intervals for parameters.
zicmp.boot <- parametric_bootstrap(zicmp.out, reps=1000)
print(apply(zicmp.boot, 2, quantile, c(0.025,0.975)))
```

---

**CMP Distribution**

**COM-Poisson Distribution**

**Description**

Functions for the COM-Poisson distribution.
Usage

\begin{verbatim}
dcmp(x, lambda, nu, z = NULL, log = FALSE, max = 100)
pcmp(x, lambda, nu, max = 100)
qcmp(q, lambda, nu, max = 100, log.p = FALSE)
rcmp(n, lambda, nu, max = 100)
\end{verbatim}

Arguments

\begin{itemize}
  \item \textit{x} vector of quantiles.
  \item \textit{q} vector of probabilities.
  \item \textit{n} number of observations.
  \item \textit{z} normalizing constant. Can be passed in to save computation; otherwise computed internally.
  \item \textit{lambda} rate parameter.
  \item \textit{nu} dispersion parameter.
  \item \textit{max} maximum number to use for truncating infinite sums.
  \item \textit{log}, \textit{log.p} logical; if TRUE, probabilities \textit{p} are given as \text{log}(p).
\end{itemize}

Value

\begin{itemize}
  \item \text{dcmp} gives the density, \text{pcmp} gives the cumulative probability, \text{qcmp} gives the quantile function, and \text{rcmp} generates random values.
\end{itemize}

Author(s)

Kimberly Sellers

References


couple.rda

Description

A dataset investigating the impact of education level and level of anxious attachment on unwanted pursuit behaviors in the context of couple separation.

Usage

\begin{verbatim}
data(couple)
\end{verbatim}
Format

- UPB = number of unwanted pursuit behavior perpetrations.
- EDUCATION = 1 if at least bachelor’s degree; 0 otherwise.
- ANXIETY = continuous measure of anxious attachment.

References


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**equitest**

*Likelihood ratio test for Equidispersion*

**Description**

A generic function for the likelihood ratio test for equidispersion using the output of a fitted model. The function invokes particular methods which depend on the class of the first argument.

**Usage**

`equitest(object, ...)`

**Arguments**

- object: a model object
- ...: other parameters which might be required by the model

**Details**

See the documentation of the particular methods for details.

**Value**

Returns the test statistic and p-value determined from the $\chi^2_1$ distribution.

**Author(s)**

Thomas Lotze

**See Also**

`equitest.cmp`, `equitest.zicmp`
Description

A set of data on airfreight breakage (breakage of ampules filled with some biological substance are shipped in cartons).

Usage

data(freight)

Format

- broken = number of ampules found broken upon arrival.
- transfers = number of times carton was transferred from one aircraft to another.

References


Description

Fit COM-Poisson regression using maximum likelihood estimation. Zero-Inflated COM-Poisson can be fit by specifying a regression for the overdispersion parameter.

The COM-Poisson regression model is

\[ y_i \sim \text{CMP}(\lambda_i, \nu_i), \quad \log \lambda_i = x_i^T \beta, \quad \log \nu_i = s_i^T \gamma. \]

The Zero-Inflated COM-Poisson regression model assumes that \( y_i \) is 0 with probability \( p_i \) or \( y^*_i \) with probability \( 1 - p_i \), where

\[ y^*_i \sim \text{CMP}(\lambda_i, \nu_i), \quad \log \lambda_i = x_i^T \beta, \quad \log \nu_i = s_i^T \gamma, \quad \log p_i = w_i^T \zeta. \]
Usage

```r
glm.cmp(formula.lambda, formula.nu = ~ 1, formula.p = NULL,
    beta.init = NULL, gamma.init = NULL, zeta.init = NULL, max = 100, ...)
```

# S3 method for class 'cmp'
AIC(object, ..., k = 2)
# S3 method for class 'cmp'
BIC(object, ...)
# S3 method for class 'cmp'
coef(object, ...)
# S3 method for class 'cmp'
deviance(object, ...)
# S3 method for class 'cmp'
equitest(object, ...)
# S3 method for class 'cmp'
leverage(object, ...)
# S3 method for class 'cmp'
logLik(object, ...)
# S3 method for class 'cmp'
nu(object, ...)
# S3 method for class 'cmp'
parametric_bootstrap(object, reps = 1000, report.period = reps + 1, ...)
# S3 method for class 'cmp'
predict(object, newdata = NULL, ...)
# S3 method for class 'cmp'
print(x, ...)
# S3 method for class 'cmp'
residuals(object, type = c("raw", "quantile"), ...)
# S3 method for class 'cmp'
sdev(object, ...)
# S3 method for class 'cmp'
summary(object, ...)

# S3 method for class 'zicmp'
AIC(object, ..., k = 2)
# S3 method for class 'zicmp'
BIC(object, ...)
# S3 method for class 'zicmp'
coef(object, ...)
# S3 method for class 'zicmp'
deviance(object, ...)
# S3 method for class 'zicmp'
equitest(object, ...)
# S3 method for class 'zicmp'
leverage(object, ...)
# S3 method for class 'zicmp'
logLik(object, ...)
```
Arguments

- formula.lambda: regression formula linked to log(lambda)
- formula.nu: regression formula linked to log(nu). By default, is taken to be intercept only.
- formula.p: regression formula linked to logit(p). If NULL (the default), zero-inflation term is excluded from the model.
- beta.init: initial values for regression coefficients of lambda.
- gamma.init: initial values for regression coefficients of nu.
- zeta.init: initial values for regression coefficients of p.
- max: maximum number to use for truncating infinite sums.
- object: object of type 'cmp' or 'zicmp'.
- x: object of type 'cmp' or 'zicmp'.
- k: Penalty per parameter to be used in AIC calculation.
- newdata: New covariates to be used for prediction.
- type: Type of residual to be computed.
- reps: Number of bootstrap repetitions.

Value

glm.cmp produces an object of either class 'cmp' or 'zicmp', depending on whether zero-inflation is used in the model. From this object, coefficients and other information can be extracted.

Author(s)

Kimberly Sellers, Thomas Lotze, Andrew Raim
References


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`leverage`  

Leverage

Description

A generic function for the leverage of points used in various model fitting functions. The function invokes particular methods which depend on the class of the first argument.

Usage

`leverage(object, ...)`

Arguments

- `object`: a model object
- `...`: other parameters which might be required by the model

Details

See the documentation of the particular methods for details.

Value

The form of the value returned depends on the class of its argument. See the documentation of the particular methods for details of what is produced by that method.

Author(s)

Thomas Lotze

See Also

`leverage.cmp`
nu

**Estimate for dispersion parameter**

**Description**

a generic function for the dispersion parameter estimate from the results of various model fitting functions. The function invokes particular methods which depend on the class of the first argument.

**Usage**

`nu(object, ...)`

**Arguments**

- `object` a model object
- `...` other parameters which might be required by the model

**Details**

See the documentation of the particular methods for details.

**Value**

The form of the value returned depends on the class of its argument. See the documentation of the particular methods for details of what is produced by that method.

**Author(s)**

Thomas Lotze

**See Also**

`nu.cmp`

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**parametric_bootstrap**

**Parametric Bootstrap**

**Description**

a generic function for the parametric bootstrap from the results of various model fitting functions. The function invokes particular methods which depend on the class of the first argument.

**Usage**

`parametric_bootstrap(object, reps = 1000, report.period = reps+1, ...)`
Arguments

object a model object
... other parameters which might be required by the model
reps Number of bootstrap repetitions.
report.period Report progress every report.period iterations.

Details

See the documentation of the particular methods for details.

Value

The form of the value returned depends on the class of its argument. See the documentation of the particular methods for details of what is produced by that method.

Author(s)

Thomas Lotze

See Also

parametric_bootstrap.cmp, parametric_bootstrap.zicmp

sdev Standard deviations

Description

a generic function for the standard deviation estimates from the results of various model fitting functions. The function invokes particular methods which depend on the class of the first argument.

Usage

sdev(object, ...)

Arguments

object a model object
... other parameters which might be required by the model

Details

See the documentation of the particular methods for details.

Value

The form of the value returned depends on the class of its argument. See the documentation of the particular methods for details of what is produced by that method.
Author(s)

Thomas Lotze

See Also

sdev.cmp, sdev.zicmp

ZICMP Distribution

Description

Computes the density, cumulative probability, quantiles, and random draws for the zero-inflated COM-Poisson distribution.

Usage

dzicmp(x, lambda, nu, p, z = NULL, max = 100, log = FALSE)
pzicmp(x, lambda, nu, p, max = 100)
qzicmp(q, lambda, nu, p, max = 100, log.p = FALSE)
rzicmp(n, lambda, nu, p, max = 100)

Arguments

x vector of quantiles.
q vector of probabilities.
n number of observations.
z normalizing constant. Can be passed in to save computation; otherwise computed internally.
lambda rate parameter.
nu dispersion parameter.
p zero-inflation probability parameter.
max maximum number to use for truncating infinite sums.
log, log.p logical; if TRUE, probabilities p are given as log(p).

Value

dzicmp gives the density, pzicmp gives the cumulative probability, qzicmp gives the quantile value, and rzicmp generates random numbers.

Author(s)

Kimberly Sellers, Andrew Raim
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