ON GENERALIZED VARIANCE OF NORMAL-POISSON MODEL AND POISSON VARIANCE ESTIMATION UNDER GAUSSIANITY

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ABSTRACT

As an alternative to full Gaussianity, multivariate normal-Poisson model has been recently introduced. The model is composed by a univariate Poisson variable, and the remaining random variables given the Poisson one are real independent Gaussian variables with the same variance equal to the Poisson component. Under the statistical aspect of the generalized variance of normal-Poisson model, the parameter of the unobserved Poisson variable is estimated through a standardized generalized variance of the observations from the normal components. The proposed estimation is successfully evaluated through simulation study.

Keywords: covariance matrix, determinant, exponential family, generalized variance, infinitely divisible measure.

INTRODUCTION

Normal-Poisson model is a special case of normal stable Tweedie (NST) models which were introduced by Boubacar Mainassara and Kokonendji [1] as the extension of normal gamma [2] and normal inverse Gaussian [3] models. The NST family is composed by distributions of random vector \( X = (X_1, \ldots, X_k)^T \) where \( X_j \) is a univariate (non-negative) stable Tweedie variable and \( (X_1, \ldots, X_j, X_{j+1}, \ldots, X_k)^T = X_j^T \) given \( X_j \) are \( k-1 \) real independent Gaussian variables with variance \( \sigma_j^2 \) for any fixed \( j \in \{1, 2, \ldots, k\} \). Several particular cases have already appeared in different contexts; one can refer to [1] and references therein.

Normal-Poisson is the only NST model which has a discrete component and it is correlated to the continuous normal parts. Similar to all NST models, this model was introduced in [1] for a particular case of \( j \) that is \( j=1 \). For a normal-Poisson random vector \( X \) as described above, \( X_j \) is a univariate Poisson variable. In literatures, there is a model called "Poisson Gaussian" [4] [5] which is also composed by Poisson and normal distributions. However, normal-Poisson and Poisson Gaussian are two completely different models. Indeed, for any value of \( j \in \{1, 2, \ldots, k\} \), a normal-Poisson model has only one Poisson component and \( k-1 \) Gaussian components, while a Poisson-Gaussian model has \( j \) Poisson components and \( k-j \) Gaussian components which are all independent. Normal-Poisson is also different from the purely discrete Poisson-normal model of Steyn [6] which can be defined as a multiple mixture of \( k \) independent Poisson distributions with parameters \( m_1, m_2, \ldots, m_k \) and those parameters have a multivariate normal distribution. Hence, the multivariate Poisson-normal distribution is a multivariate version of the Hermite distribution [7].

Generalized variance (i.e. the determinant of covariance matrix expressed in term of mean vector) has important roles in statistical analysis of multivariate data. It was introduced by Wilks [8] as a scalar measure of multivariate dispersion and used for overall multivariate scatter. The uses of generalized variance have been discussed by several authors. In sampling theory, it can be used as a loss function on multiparametric sampling allocation [9]. In the theory of statistical hypothesis testing, generalized variance is used as a criterion for an unbiased critical region to have the maximum Gaussian curvature [10]. In the descriptive statistics, Goodman [11] proposed a classification of some groups according to their generalized variances. In the last two decades the generalized variance has been extended for non-normal distributions in particular for natural exponential families (NEFs) [12] [13].

Three generalize variance estimators of normal-Poisson models have been introduced (see [14]). Also, the characterization by variance function and by generalized variance of normal-Poisson have been successfully proven (see [15]). In this paper, a new statistical aspect of normal Poisson model is presented, i.e. the Poisson variance estimation under only observations of normal components leading to an extension of generalized variance term i.e. the "standardized generalized variance".

NORMAL POISSON MODELS

The family of multivariate normal-Poisson models for \( \forall j \in \{1, 2, \ldots, k\} \) and fixed positive integer \( k>1 \) is defined as follows:

Definition 1. For \( X = (X_1, \ldots, X_k)^T \) a \( k \)-dimensional normal-Poisson random vector, it must hold that

1. \( X_j \) is a univariate Poisson random variable, and
2. \( X_j^T := (X_1, \ldots, X_j, X_{j+1}, \ldots, X_k)^T \) given \( X_j \) follows the \((k-1)\)-variate normal distribution \( \mathcal{N}_{k-1}(0, \Sigma_j) \) where \( \Sigma_j := \text{diag}(1, \ldots, 1) \) denotes the \((k-1)\times(k-1)\) unit matrix.

In order to satisfy the second condition we need \( X_j > 0 \). But in practice it is possible to have \( X_j = 0 \) in the Poisson component. In this case, the corresponding normal components are degenerated as the Dirac mass \( \delta_0 \) which
makes their values become 0s. We have shown that zero values in \( X_t \) do not affect the estimation of the generalized variance of normal-Poisson [16].

From Definition 1, for a fixed power of convolution \( r > 0 \) and given \( j \in \{1, 2, \ldots, k\} \), denote \( F_{t;1} = F(v_{t;1}) \) the multivariate NEF of normal-Poisson with \( v_{t;1} = \nu_0^r \). The NEF of a \( k \)-dimensional normal-Poisson random vector \( X \) is generated by

\[
F_{t;1}(dX) = \left( \frac{\nu_0^r (x_j l_j)}{(2\pi)^{k/2}} \right)^{-1} \exp \left( -\frac{t}{2} \sum_{l=1}^{k} x_l^2 \right) I_{x \in R^k} 1_{x \in R^k} (dX_j) \prod_{l=1}^{k} dx_l, \tag{1}
\]

where \( 1_A \) is the indicator function of the set \( A \). Since \( r > 0 \), then \( v_{t;1} \) is known to be an infinitely divisible measure; see, e.g., Sato [17].

The cumulant function of normal-Poisson is obtained from the logarithm of the Laplace transform of \( v_{t;1} \), i.e., \( K_{v_{t;1}}(\theta) = \log \int_{R^k} \exp(\theta^T x) v_{t;1}(dx) \) and the probability distribution of normal-Poisson \( j \) which is a member of NEF is given by

\[
P(\theta; v_{t;1})(dx) = \exp \{ \theta^T x - K_{v_{t;1}}(\theta) \} v_{t;1}(dx). \]

The mean vector and the covariance matrix of \( F_{t;1} \) can be calculated using the first and the second derivatives of the cumulant function, i.e.:

\[
\mu = K'_{v_{t;1}}(\theta) \]

and

\[
V_{F_{t;1}}(\mu) = K''_{v_{t;1}}(\theta(\mu)).
\]

For practical calculation we need to use the following mean parameterization:

\[
P(\mu; F_{t;1}) := P(\theta(\mu); v_{t;1}),
\]

where \( \theta(\mu) \) is the solution in \( \theta \) of the equation \( \mu = K'_{v_{t;1}}(\theta) \). Then for a fixed \( j \in \{1, 2, \ldots, k\} \), the variance function (i.e. the variance-covariance matrix in term of mean parameterization) is given by

\[
V_{F_{t;1}}(\mu) = \frac{1}{\mu_j} \mu_j^T + \text{diag}(\mu_j, \ldots, \mu_j, 0_j, \mu_j, \ldots, \mu_j) \tag{2}
\]

on its support

\[
M_{F_{t;1}} = \{ \mu \in R^k; \mu_j > 0 \text{ and } \mu_j \in R \text{ for } \ell \neq j \}. \tag{3}
\]

For \( j = 1 \), the covariance matrix of \( X \) can be expressed as follows:

\[
V_{F_{t;1}}(\mu) = \begin{bmatrix}
\mu_1 & \mu_2 & \ldots & \mu_j & \ldots & \mu_k \\
\mu_2 & \mu_1 & \mu_j & \ldots & \mu_j & \ldots & \mu_k \\
\vdots & \vdots & \ddots & \vdots & \ddots & \cdots & \vdots \\
\mu_j & \mu_j & \mu_j & \mu_j & \mu_j & \ldots & \mu_j \\
\vdots & \vdots & \ddots & \ddots & \ddots & \cdots & \vdots \\
\mu_k & \mu_k & \mu_k & \mu_k & \mu_k & \ldots & \mu_k
\end{bmatrix}
\]

Indeed, for the covariance matrix above one can use the Schur complement [18] of a matrix block to obtain the following representation of determinant

\[
\det \left( \begin{array}{cc}
\gamma & a^T \\
a & A
\end{array} \right)^{-1} = \gamma \det(A - \gamma^{-1} a a^T), \tag{4}
\]

with the non-null scalar \( \gamma = \mu_1 \), the vector \( a^T = (\mu_2, \ldots, \mu_k) \) and the \( (k-1) \times (k-1) \) matrix \( A = \gamma^{-1} a a^T + \mu_{k+1} I_{k-1} \), where \( I_{k-1} = \text{diag}(1, \ldots, 1) \) is the \( k \times k \) identity matrix. Consequently, the determinant of the covariance matrix for \( j = 1 \) is

\[
\det(\gamma; v_{t;1})(dx) = \gamma \det(A - \gamma^{-1} a a^T). \tag{4}
\]

Then, it is trivial to show that for \( j \in \{1, 2, \ldots, k\} \) the generalized variance of normal-Poisson \( j \) model is given by

\[
\det V_{F_{t;1}}(\mu) = \mu_j^2 \quad \text{with } \mu \in M_{F_{t;1}} \quad (5)
\]

Equation (5) expresses the generalized variance of normal-Poisson model depends only on the mean of the Poisson component and the dimension space \( k > 1 \).

**CHARACTERIZATIONS AND GENERALIZED VARIANCE ESTIMATIONS**

Among NST models, normal-Poisson and normal-gamma are the only models which are already characterized by generalized variance (see [19] for characterization of normal-gamma by generalized variance). In this section we present the characterizations of normal-Poisson by variance function and by generalized variance, then we present three estimations of generalized variance by maximum likelihood (ML), uniformly minimum variance unbiased (UMVU) and Bayesian methods.

**Characterization**

The characterizations of normal-Poisson models are stated in the following theorems without proof.

**Theorem 1**

Let \( k \in \{2, 3, \ldots\} \) and \( r > 0 \). If an NEF \( F_{t;1} \) satisfies (2) for a given \( j \in \{1, 2, \ldots, k\} \), then up to affinity, \( F_{t;1} \) is a normal-Poisson model.
Theorem 2
Let $F_{t,j}=F(v_{t,j})$ be an infinitely divisible NEF on $R^k$ $(k>1)$ such that
1) $\mathbf{\Theta}(v_{t,j}) = R^k$ and
2) $\det \mathbf{K}_{v_{t,j}}(\mathbf{\Theta}) = t \exp(k \times \mathbf{\Theta}^T \mathbf{\Theta})$
for $t = (t_1, ..., t_l)$ and $\mathbf{\Theta} = (\theta_1, ..., \theta_l, 1, \theta_{l+1}, ..., \theta_{l+r})^T$.
Then $F_{t,j}$ is of normal-Poisson type.

All technical details of proofs can be seen in [15]. In fact, the proof of Theorem 1 is established by analytical calculations and using the well-known properties of NEFs described in Proposition 3 below.

Proposition 3
Let rand $t$ he two $\sigma$-finite positive measures on $R^k$ such that $F=F(v)F=\tilde{F}(\tilde{v})$ and $\mu \in M_F$.

(i) If there exists $(d,e) \in R^k \times R$ such that $\exists dx = \exp(d^T x + c) v(dx)$, then $F = \tilde{F}(\tilde{v}) = \Theta + d$ and $K_{\tilde{v}}(\mathbf{\Theta}) = K_{\tilde{v}}(\mathbf{\Theta} + d)$; for $\tilde{\mu} = \mu \epsilon M_F$, $V_{\tilde{v}}(\tilde{\mu}) = V_{\tilde{v}}(\tilde{\mu})$ and $\det V_{\tilde{v}}(\tilde{\mu}) = (\det V_{\tilde{v}}(\mu))^2$.

(ii) If $\tilde{\nu} = \nu \ast \nu$ with $\nu(x) = A x + b$, then
$\Theta(\tilde{\nu}) = \tilde{\nu}^T \tilde{\nu}(\mathbf{\Theta})$ and $K_{\tilde{v}}(\nu) = K_{\tilde{v}}(\mathbf{\Theta} + b)$; for $\tilde{\mu} = \mu \epsilon M_F$,
$V_{\tilde{v}}(\tilde{\mu}) = V_{\tilde{v}}(\tilde{\mu}) + b^T$ and $\det V_{\tilde{v}}(\tilde{\mu}) = (\det V_{\tilde{v}}(\mu))^2$.

(iii) If $\tilde{\nu} = \nu \ast \nu^*$ is the $t$-th convolution of $\nu$ for $t \geq 0$, then, for $\tilde{\mu} = t \mu \epsilon M_F$, $V_{\tilde{v}}(\tilde{\mu}) = t V_{\tilde{v}}(\tilde{\mu})$ and $\det V_{\tilde{v}}(\tilde{\mu}) = t^k \det V_{\tilde{v}}(\mu)$.

The proof of Theorem 2 is obtained by using the infinite divisibility property of normal-Poisson, also applying two properties of determinant and affine polynomial. The infinite divisibility property used in the proof is provided in Proposition 4 below.

Proposition 4
If $\nu$ is an infinitely divisible measure on $R^k$, then there exist a symmetric non-negative definite $d \times d$ matrix $\Sigma$ with rank $r \leq k$ and a positive measure $\xi$ on $R^k$ such that $K^{\nu}_{\xi}(\mathbf{\Theta}) = \Sigma + \int_{R^k} \nu(x) \exp(\mathbf{\Theta}^T x) \xi(dx)$. See, e.g.,[20, page 342].

The above expression of $K^{\nu}_{\xi}(\mathbf{\Theta})$ is an equivalent of the Lévy-Khinchine formula [17]; thus, $\Sigma$ comes from a Brownian part and the rest $L^{\nu}_{\xi}(\mathbf{\Theta}) = \int_{R^k} \nu(x) \exp(\mathbf{\Theta}^T x) \xi(dx)$ corresponds to jumps part of the associated Lévy process through the Lévy measure $\xi$.

Generalized variance estimators
Let $X_1, ..., X_n$ be random vectors i.i.d. with distribution $F(x, \beta)$ in a normal-Poisson model $F_{t,j}=F(v_{t,j})$ for fixed $j \in \{1,2, ..., k\}$. Denoting $\mathbf{X} = (nX_1 + ... + X_n)/n$ for the sample mean.

a) Maximum likelihood estimator
The ML generalized variance estimator of normal Poisson model $F_{t,j}(\mathbf{\mu}) = \mu_j^T \mu_j$ is given by

$$T_{n,t,j} = \det V_{F_{t,j}}(\mathbf{X}) = \tilde{X}_j^T.$$

The ML estimator (6) is directly obtained from (5) by substituting $\mu_j$ with its ML estimator $\tilde{X}_j$. For all $p \geq 1$, $T_{n,t,j}$ is a biased estimator of $\det V_{F_{t,j}}(\mathbf{\mu})$ with a given quadratic risk with tedious calculation of explicit expression or infinite.

b) Uniformly minimum variance unbiased estimator
The UMVU generalized variance estimator of normal Poisson model $\det V_{F_{t,j}}(\mathbf{\mu}) = \mu_j^T$ is given by

$$U_{n,t,j} = n^{-k+1} \tilde{X}_j(n\tilde{X}_j - 1) \cdots (n\tilde{X}_j - k + 1),$$

if $n\tilde{X}_j \geq k(7)$.

The UMVU estimator of $\det V_{F_{t,j}}(\mathbf{\mu})$ is deduced by using intrinsic moment formula of univariate Poisson distribution as follows:

$$E\left[ T_{n,t,j} \right] \cdots \left( Y_{j} - k + 1 \right) = \mu_j^T.$$

Indeed, letting $Y_{j} = n\tilde{X}_j$ gives the result that (7) is the UMVU estimator of (5). Because, by the completeness of NEF, the unbiased estimator is unique.

c) Bayesian estimator
Under assumption of prior gamma distribution of $\mu_j$ with parameter $a>0$ and $b>0$, the Bayesian estimator of $\det V_{F_{t,j}}(\mathbf{\mu}) = \mu_j^T$ is given by

$$B_{n,t;i,a,b} = \left( \frac{a + n\tilde{X}_j}{b + n} \right)^{k}.$$ (8)

To show this, let $X_1, ..., X_n$ be Poisson distribution with mean $\mu_j$, then the probability mass function is given by

$$p(x_j \mid \mu_j) = \frac{\mu_j^{x_j}}{x_j!} \exp(-\mu_j), \quad x_j \epsilon N.$$ 

Assuming that $\mu_j$ follows gamma$(a,b)$, then the prior probability distribution function of $\mu_j$ is written as

$$f(\mu_j \mid a, b) = \frac{\beta^a}{\Gamma(a)} \mu_j^{a-1} \exp(-\beta \mu_j), \quad \forall \mu_j > 0.$$
with $f(\alpha) = \int_0^{\infty} x^{\alpha-1} e^{-x} dx$. Using the classical Bayes theorem, the posterior distribution of $\mu_j$ given an observation $x_j$ can be expressed as
\[
 f(\mu_j|x_j; \alpha, \beta) = \frac{p(x_j|\mu_j) f(\mu_j|\alpha, \beta)}{\int_{\mu_j > 0} p(x_j|\mu_j) f(\mu_j|\alpha, \beta) d\mu_j} 
\]
which is the gamma density with parameters $\alpha = \alpha + x_j$, $\beta = \beta + 1$. Then with random sample $X_{j1}, \ldots, X_{jn}$ the posterior will be gamma($\alpha + n\bar{X}_j$, $\beta + n$). Since Bayesian estimator of $\mu_j$ is given by the expected value of the posterior distribution i.e. $E(\mu_j|\alpha, \beta)$, then this will lead to (8).

**MAIN RESULT**

**Poisson variance estimation under gaussianity**

For a given random vector $X = (X_1, \ldots, X_j)^T$ on $\mathbb{R}^k$ of normal-Poisson, we now assume that only $k-1$ normal terms $X_j^k$ of $X$ are observed; $X_{j1}, \ldots, X_{jn}$ and, therefore, $X_j$ is an unobserved Poisson random effect. Note that $j$ is fixed in $\{1, 2, \ldots, k\}$. Assuming $t=1$ and following [1] with $X$ having mean vector $\mu = (\mu_1, \ldots, \mu_k)^T \in \mathbb{R}^k$ and covariance matrix $\mathbf{V} = \mathbb{V}(\mu)$, then $X_j$ follows a $(k-1)$-variate normal distribution, denoted by
\[
 X_j^k \sim \mathcal{N}_{k-1}(\mu_j^k, \Sigma_j^k, \mathbf{V}_j),
\]  

with $\mu_j^k = (\mu_1, \ldots, \mu_{j-1}, \mu_{j+1}, \ldots, \mu_k)^T$. The $(k-1) \times (k-1)$-matrix $\mathbf{V}_j^k$ (which does not depend on $\mu_j^k$) is symmetric and positive definite such that $\det \mathbf{V}_j^k = 1$ or $\mathbf{V}_j^k = \mathbf{I}_{k-1}$. Thus, without loss of generality, $X_j$ in (9) can be a univariate Poisson variable with parameter $\mu_j > 0$ which is known to be at the same time the mean and the variance. It follows that the unit generalized variance of $X = (X_j, X_j^T)^T$ is easily deduced as $V_j$. Hence, the Poisson parameter $\mu_j$ of $X_j$ can be estimated through generalized variance estimators of normal observations in the sense of "standardized generalized variance" [21]:
\[
 \tilde{\mu}_j = \left( \det \left[ \frac{1}{n-1} \sum_{i=1}^{n} X_{ji} X_{ji}^T - \bar{X}_j \bar{X}_j^T \right] \right)^{1/(k-1)} \quad \text{for } \det \mathbf{V}_j^k = 1 
\]
or
\[
 \tilde{\mu}_j = \left( \prod_{i \neq j} \left[ \frac{1}{n-1} \sum_{i=1}^{n} X_{ji}^2 - \bar{X}_j^2 \right] \right)^{1/(k-1)} \quad \text{for } \mathbf{V}_j^k = \mathbf{I}_{k-1},
\]
with $\bar{X}_j^k = (X_{j1}^k + \ldots + X_{jn}^k)/n$ and $\bar{X}_j = (X_{j1} + \ldots + X_{jn})/n$. This statistical aspect of normal-Poisson models in (9) points out the flexibility of these models compared with the classical multivariate normal model $\mathcal{N}_k$.

$(\mu_j^k, \Sigma_j^k)$, where the generalized variance $\det \Sigma$ is replaced to the random effect $X_j^k$.

In fact, $\mathbf{V}_j^k = \mathbf{I}_{k-1}$ in (9) with estimation $\hat{\mu}_j$ of (10) which corresponds to Part 2 of Definition 1, one has a kind of conditional homoscedasticity under the assumption of normality. However, we here have to handle the presence of zeros in the sample of $X_j$ when the Poisson parameter $\mu_j$ is close to zero.

More precisely and without loss of generality, within the framework of one-way analysis of variance and keeping the previous notations, since there are at least two normal components to be tested, so the minimum value of $k$ is 3 (or $k \geq 3$) for representing the number of levels $k-1$.

**Simulation study**

We present empirical analyses through simulation study to evaluate the consistency of $\hat{\mu}_j$. In order to apply this point of view, one can refer to [21] for a short numerical illustration; or in the context of multivariate random effect model, it can be used as the distribution of the random effects when they are assumed to have conditional homoscedasticity.

Using the standardized generalized variance estimation in (10) we assume that the Poisson component is unobservable and we want to estimate $\hat{\mu}_j$ based on observations of normal components. In this simulation, we fixed $j=1$ and we set some sample sizes $n = 30, 50, 100, 300, 500, 1000$. We consider $k=3, 4, 6, 8$ to see the effects of $k$ on the standardized generalized variance estimations. Moreover, to see the effect of zero values proportion on the Poisson component i.e. $E(\hat{\mu}_j^k)$ and $\text{Var}(\hat{\mu}_j^k)$ respectively. Then we calculated their MSE using the following formula
\[
 \text{MSE}(\hat{\mu}_j) = E(\hat{\mu}_j^k - \mu_j)^2 + \text{Var}(\hat{\mu}_j^k),
\]
where
\[
 E(\hat{\mu}_j) = \frac{1}{1000} \sum_{i=1}^{1000} \hat{\mu}_j^{(i)}
\]
and
\[
 \text{Var}(\hat{\mu}_j) = \frac{1}{999} \sum_{i=1}^{1000} (\hat{\mu}_j^{(i)} - E(\hat{\mu}_j))^2
\]

We report the expected values and MSE of $\hat{\mu}_j$ in Table-1, Table-3.
Table 1. The expected values and MSE of $\hat{\mu}_j$ with 1000 replications for $n \in \{30,50,100,300,500,1000\}$, $k \in \{3,4,6,8\}$, and $\mu_j=0.5$.

<table>
<thead>
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<th>$E(\hat{\mu}_j)$</th>
<th>$\text{MSE}(\hat{\mu}_j)$</th>
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Table 2. The expected values and MSE of $\hat{\mu}_j$ with 1000 replications for $n \in \{30,50,100,300,500,1000\}$, $k \in \{3,4,6,8\}$, and $\mu_j=1$.

<table>
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<th>$E(\hat{\mu}_j)$</th>
<th>$\text{MSE}(\hat{\mu}_j)$</th>
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<td>300</td>
<td>0.992874</td>
<td>0.007467</td>
</tr>
</tbody>
</table>

From the results in the tables we can see that when the sample size ($n$) increases, the expected values of $\hat{\mu}_j$ converge to the target value ($\mu_j$) for all $\mu_j$ values we consider here. Also, the MSE of $\hat{\mu}_j$ decrease when sample size increase for all dimension $k$, this means that $\hat{\mu}_j$ is consistent. The simulation results with moderate sample sizes produce very good performances of $\hat{\mu}_j$. Note that the presence of zeros in the samples of the Poisson component does not affect the estimation of $\mu_j$. For a clear description of the performance of $\hat{\mu}_j$, we provide the bargraphs of MSE of $\hat{\mu}_j$ in Figure-1, Figure-3. The figures show that MSE value decrease when the sample size increase. From the result we conclude that $\hat{\mu}_j$ is a consistent estimator of $\mu_j$. Notice that $\hat{\mu}_j$ produce smaller MSE for larger dimension.
Table-3. The expected values and MSE of $\hat{\mu}$ with 1000 replications for $n \in \{30,50,100,300,500,1000\}$, $k \in \{3,4,6,8\}$, and $\mu=5$.

\[
\begin{array}{cccc}
\hline
k & n & E(\hat{\mu}_j) & \text{MSE}(\hat{\mu}_j) \\
3 & 30 & 4.886415 & 1.120641 \\
 & 50 & 4.942883 & 0.690184 \\
 & 100 & 4.984949 & 0.356851 \\
 & 300 & 4.988398 & 0.064591 \\
 & 500 & 4.992459 & 0.035814 \\
 & 1000 & 5.006692 & 0.035814 \\
4 & 30 & 4.856583 & 0.928853 \\
 & 50 & 4.921017 & 0.511915 \\
 & 100 & 4.950201 & 0.269422 \\
 & 300 & 4.983517 & 0.086223 \\
 & 500 & 4.988551 & 0.025137 \\
 & 1000 & 4.998521 & 0.013951 \\
6 & 30 & 4.852608 & 0.589918 \\
 & 50 & 4.926390 & 0.354075 \\
 & 100 & 4.942147 & 0.175198 \\
 & 300 & 4.974067 & 0.056670 \\
 & 500 & 4.995231 & 0.033951 \\
 & 1000 & 4.996774 & 0.016958 \\
8 & 30 & 4.838751 & 0.457897 \\
 & 50 & 4.910668 & 0.281625 \\
 & 100 & 4.949142 & 0.135143 \\
 & 300 & 4.985705 & 0.046987 \\
 & 500 & 4.990750 & 0.027643 \\
 & 1000 & 4.998134 & 0.013399 \\
\hline
\end{array}
\]

CONCLUSIONS

In this paper we discussed some properties of normal-Poisson model, its characterizations by variance function and by generalized variance, and also its generalized variance estimators. Then we showed that the variance (which is also the mean) of unobserved Poisson component can be estimated through the standardized generalized variance of the $(k-1)$ normal components. The result from simulation study gives a conclusion that $\hat{\mu}_j$ is a consistent estimator of the Poisson variance.

REFERENCES


