

Exponential families of distributions

- The basic one parameter exponential family is

$$p(y, \theta, \phi) = \exp\left(\frac{y\theta - b(\theta)}{\phi} + S(y, \phi)\right)$$

- Here, y is a response and θ is the parameter of interest.
- The parameter ϕ is a scale parameter that we often will assume is known.
- The term $b(\theta)$ depends only on the parameter θ , not the responses.
- $S(y, \phi)$ depends only on the responses and the scale parameter, not the parameter θ .
- The response y may be discrete or continuous.
- Some straightforward calculations show that

$$E y = b'(\theta) \text{ and } \text{Var } y = b''(\theta) \phi.$$

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