



# 14: SUFFICIENT STATISTICS EXPONENTIAL FAMILY



- This can be generalized:







$$p(x | \theta) = \alpha(x) \exp[ a(\theta) + b(\theta)^t c(x) ]$$

and:

$$p(D | \theta) = \exp[ na(\theta) + b(\theta)^t \sum_{k=1}^n c(x_k) ] \prod_{k=1}^n \alpha(x_k) = g(s, \theta) h(D)$$

- Examples:

Table 1.1. Common Exponential Distributions and Their Sufficient Statistics

Name	Distribution	Domain		$\eta$	$\exp[\eta^t \theta]$
Normal	$p(x \theta) = \frac{1}{\sigma\sqrt{2\pi}} \exp[-\frac{1}{2\sigma^2}(x-\mu)^2]$	$-\infty < x < \infty$		$\begin{bmatrix} -\frac{1}{\sigma^2} \\ \frac{\mu}{\sigma^2} \end{bmatrix}$	$\frac{1}{\sigma\sqrt{2\pi}} \exp[-\frac{1}{2\sigma^2}(x-\mu)^2]$
Multivariate Normal	$p(\mathbf{x} \theta) = \frac{1}{(2\pi)^{D/2}  \Sigma ^{1/2}} \exp[-\frac{1}{2}(\mathbf{x}-\mu)^T \Sigma^{-1}(\mathbf{x}-\mu)]$	$\mathbf{x}$ is positive definite		$\begin{bmatrix} -\frac{1}{2} \Sigma^{-1} \\ \frac{1}{2} \Sigma^{-1} \mu \end{bmatrix}$	$\frac{1}{(2\pi)^{D/2}  \Sigma ^{1/2}} \exp[-\frac{1}{2}(\mathbf{x}-\mu)^T \Sigma^{-1}(\mathbf{x}-\mu)]$
Exponential	$p(x \theta) = \begin{cases} \frac{1}{\theta} e^{-x/\theta} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{\theta}$	$e^{-x/\theta}$
Rayleigh	$p(x \theta) = \begin{cases} \frac{x}{\theta^2} e^{-x^2/(2\theta^2)} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{2\theta^2}$	$e^{-x^2/(2\theta^2)}$
Weibull	$p(x \theta) = \begin{cases} \frac{\gamma}{\theta^\gamma} x^{\gamma-1} e^{-x^\gamma/\theta^\gamma} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{\theta^\gamma}$	$e^{-x^\gamma/\theta^\gamma}$
Gamma	$p(x \theta) = \begin{cases} \frac{1}{\Gamma(\gamma)\theta^\gamma} x^{\gamma-1} e^{-x/\theta} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{\theta}$	$e^{-x/\theta}$

# Sufficient Statistics Vol 19 Selected Contributions

**Zhe Xu**



**Sufficient Statistics Vol 19 Selected Contributions:**

## Unveiling the Magic of Words: A Overview of "**Sufficent Statistics Vol 19 Selected Contributions**"

In some sort of defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their power to kindle emotions, provoke contemplation, and ignite transformative change is truly awe-inspiring. Enter the realm of "**Sufficent Statistics Vol 19 Selected Contributions**," a mesmerizing literary masterpiece penned with a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve into the book is central themes, examine its distinctive writing style, and assess its profound effect on the souls of its readers.

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