



# 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	$p(x \theta) = \frac{1}{\sigma\sqrt{2\pi}} \exp[-\frac{1}{2\sigma^2}(x-\mu)^2]$	$-\infty < x < \infty$		$\begin{bmatrix} -\frac{1}{2\sigma^2} \\ \frac{\mu}{\sigma^2} \end{bmatrix}$	$\frac{1}{\sigma\sqrt{2\pi}} \exp[-\frac{1}{2\sigma^2}(x-\mu)^2]$
Multivariate Normal	$p(x \theta) = \frac{1}{(2\pi)^{p/2}  \Sigma ^{1/2}} \exp[-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)]$	$\mathbb{R}^p$		$\begin{bmatrix} -\frac{1}{2} \Sigma^{-1} \\ \Sigma^{-1} \mu \end{bmatrix}$	$\frac{1}{(2\pi)^{p/2}  \Sigma ^{1/2}} \exp[-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)]$
Exponential	$p(x \theta) = \begin{cases} \theta e^{-\theta x} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{\theta}$	$e^{-x/\theta}$
Weibull	$p(x \theta) = \begin{cases} \frac{\theta}{\Gamma} x^{\Gamma-1} e^{-\theta x^\Gamma} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{\theta} x^\Gamma$	$e^{-x^\Gamma/\theta}$
Student	$p(x \theta) = \begin{cases} \frac{\Gamma(\frac{\nu+1}{2})}{\Gamma(\frac{\nu}{2})} \frac{1}{\sigma\sqrt{\nu}} (1 + \frac{x^2}{\nu\sigma^2})^{-\frac{\nu+1}{2}} & -\infty < x < \infty \\ 0 & \text{otherwise} \end{cases}$	$-\infty < x < \infty$		$-\frac{1}{2\sigma^2} x^2$	$\frac{1}{\sigma\sqrt{\nu}} (1 + \frac{x^2}{\nu\sigma^2})^{-\frac{\nu+1}{2}}$
Gamma	$p(x \theta) = \begin{cases} \frac{\theta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\theta x} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$	$x \geq 0$		$-\frac{1}{\theta} x$	$\frac{\theta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\theta x}$

# Sufficient Statistics Vol 19 Selected Contributions

**Minjie Lin**



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