



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

# Sufficient Statistics Vol 19 Selected Contributions

**Eugene K. Harris, Adelin Albert**



## **Sufficient Statistics Vol 19 Selected Contributions:**

*Model Discrimination for Nonlinear Regression Models* Dale S. Borowiak, 2020-11-25 Borowiak math U of Akron discusses model discrimination based upon incorrect selection probability presents diagnostic statistics and formal hypothesis test procedures to assess a model's fit and stability explains the use of computer computations such as the jackknife and bootstrap and demonstrates model discrimination techniques through examples taken from real experimental settings Offering practical guidance that experimenters and students can apply to their own research problems this definitive reference text is essential reading for statisticians mathematicians data analysts forecasters applied engineers and advanced undergraduate and graduate students in the above disciplines

**Robust Regression** Kenneth D. Lawrence, 2019-05-20 *Robust Regression Analysis and Applications* characterizes robust estimators in terms of how much they weight each observation discusses generalized properties of  $L_p$  estimators Includes an algorithm for identifying outliers using least absolute value criterion in regression modeling reviews redescending  $M$  estimators studies  $L_1$  linear regression proposes the best linear unbiased estimators for fixed parameters and random errors in the mixed linear model summarizes known properties of  $L_1$  estimators for time series analysis examines ordinary least squares latent root regression and a robust regression weighting scheme and evaluates results from five different robust ridge regression estimators

*Randomized Response* Chaudhuri, 1987-09-30 Offering a concise account of the most appropriate and efficient procedures for analyzing data from queries dealing with sensitive and confidential issues including the first book length treatment of infinite and finite population set ups this volume begins with the simplest problems complete with their properties and solutions and proceeds to incrementally more difficult topics *Randomized Response* is mandatory reading for statisticians and biostatisticians market researchers operations researchers pollsters sociologists political scientists economists and advanced undergraduate and graduate students in these areas

**Engineering Quality by Design** Thomas B. Barker, 1990-08-31

**Survivorship Analysis for Clinical Studies** Eugene K. Harris, Adelin Albert, 2024-11-01 This unique reference text provides an understanding of nonparametric and quasi parametric regression methods to analyze survivorship data in clinical studies emphasizing the interpretation and reasoning behind these methods Written for clinicians as well as biostatisticians *Survivorship Analysis for Clinical Studies* justifies each new methodology presented and clarifies its relationship to preceding material It describes and explains established methods for summarizing the results of the majority of single clinic survivorship studies comparing two or more survival processes and examining the effects of covariates on survival Including a diskette containing programs for computing confidence bands for survival curves this book serves as a timely reference for biostatisticians clinicians engaged in clinical trials pharmacologists involved in new drug testing epidemiologists and biomedical engineers and as a superb text for upper level undergraduate and graduate students as well as participants in professional seminars on survivorship data analysis in clinical settings

*Nonlinear  $L_p$ -Norm Estimation* Rene

Gonin,2017-10-02 Complete with valuable FORTRAN programs that help solve nondifferentiable nonlinear  $L_t$  and  $L_o$  norm estimation problems this important reference text extensively delineates a history of  $L_p$  norm estimation It examines the nonlinear  $L_p$  norm estimation problem that is a viable alternative to least squares estimation problems where the underlying error distribution is nonnormal i e non Gaussian Nonlinear  $L_r$  Norm Estimation addresses both computational and statistical aspects of  $L_p$  norm estimation problems to bridge the gap between these two fields contains 70 useful illustrations discusses linear  $L_p$  norm as well as nonlinear  $L_t$   $L_o$  and  $L_p$  norm estimation problems provides all appropriate computational algorithms and FORTRAN listings for nonlinear  $L_t$  and  $L_o$  norm estimation problems guides readers with clear end of chapter notes on related topics and outstanding research publications contains numerical examples plus several practical problems and shows how the data can prescribe various applications of  $L_p$  norm alternatives Nonlinear  $L_p$  Norm Estimation is an indispensable reference for statisticians operations researchers numerical analysts applied mathematicians biometricians and computer scientists as well as a text for graduate students in statistics or computer science Linear Least Squares Computations

Farebrother,2018-05-02 Presenting numerous algorithms in a simple algebraic form so that the reader can easily translate them into any computer language this volume gives details of several methods for obtaining accurate least squares estimates It explains how these estimates may be updated as new information becomes available and how to test linear hypotheses Linear Least Squares Computations features many structured exercises that guide the reader through the available algorithms plus a glossary of commonly used terms and a bibliography of supplementary reading collects ancient and modern results on linear least squares computations in a convenient single source develops the necessary matrix algebra in the context of multivariate statistics only makes peripheral use of concepts such as eigenvalues and partial differentiation interprets canonical form employed in computation discusses many variants of the Gauss Laplace Schmidt Givens and Householder algorithms and uses an empirical approach for the appraisal of algorithms Linear Least Squares Computations serves as an outstanding reference for industrial and applied mathematicians statisticians and econometricians as well as a text for advanced undergraduate and graduate statistics mathematics and econometrics courses in computer programming linear regression analysis and applied statistics Parameter Estimation in Reliability and Life Span Models A Clifford

Cohen,Betty Jones Whitten,2020-07-26 Offers an applications oriented treatment of parameter estimation from both complete and censored samples contains notations simplified formats for estimates graphical techniques and numerous tables and charts allowing users to calculate estimates and analyze sample data quickly and easily Furnishing numerous practical examples this resource serves as a handy reference for statisticians biometricians medical researchers operations research and quality control practitioners reliability and design engineers and all others involved in the analysis of sample data from skewed distributions as well as a text for senior undergraduate and graduate students in statistics quality control operations research mathematics and biometry courses **Parts per Million Values for Estimating Quality Levels** R. E.

Odeh,2024-11-01 This book is an extension of some tables from Odeh and Owen Volume 32 of the Marcel Dekker Inc series Statistics Textbooks and Monographs The need for these tables was pointed out to us by Dr James M Maynard who worked with the Parts Per Million Subcommittee      **Sample Size Choice** Robert E. Odeh,Martin Fox,2020-08-11 A guide to testing statistical hypotheses for readers familiar with the Neyman Pearson theory of hypothesis testing including the notion of power the general linear hypothesis multiple regression problem and the special case of analysis of variance The second edition date of first not mentione

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