



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

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B. M. Cox



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Table of Contents Sufficient Statistics Vol 19 Selected Contributions

1. Understanding the eBook Sufficient Statistics Vol 19 Selected Contributions
 - The Rise of Digital Reading Sufficient Statistics Vol 19 Selected Contributions
 - Advantages of eBooks Over Traditional Books
2. Identifying Sufficient Statistics Vol 19 Selected Contributions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Sufficient Statistics Vol 19 Selected Contributions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Sufficient Statistics Vol 19 Selected Contributions

- Personalized Recommendations
- Sufficient Statistics Vol 19 Selected Contributions User Reviews and Ratings
- Sufficient Statistics Vol 19 Selected Contributions and Bestseller Lists
- 5. Accessing Sufficient Statistics Vol 19 Selected Contributions Free and Paid eBooks
 - Sufficient Statistics Vol 19 Selected Contributions Public Domain eBooks
 - Sufficient Statistics Vol 19 Selected Contributions eBook Subscription Services
 - Sufficient Statistics Vol 19 Selected Contributions Budget-Friendly Options
- 6. Navigating Sufficient Statistics Vol 19 Selected Contributions eBook Formats
 - ePub, PDF, MOBI, and More
 - Sufficient Statistics Vol 19 Selected Contributions Compatibility with Devices
 - Sufficient Statistics Vol 19 Selected Contributions Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Sufficient Statistics Vol 19 Selected Contributions
 - Highlighting and Note-Taking Sufficient Statistics Vol 19 Selected Contributions
 - Interactive Elements Sufficient Statistics Vol 19 Selected Contributions
- 8. Staying Engaged with Sufficient Statistics Vol 19 Selected Contributions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Sufficient Statistics Vol 19 Selected Contributions
- 9. Balancing eBooks and Physical Books Sufficient Statistics Vol 19 Selected Contributions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Sufficient Statistics Vol 19 Selected Contributions
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Sufficient Statistics Vol 19 Selected Contributions
 - Setting Reading Goals Sufficient Statistics Vol 19 Selected Contributions
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Sufficient Statistics Vol 19 Selected Contributions

- Fact-Checking eBook Content of Sufficient Statistics Vol 19 Selected Contributions
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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