

Exponential Family Distribution

- A class of distributions sharing a certain form

$$p(\mathbf{x}) = h(\mathbf{x}) g(\boldsymbol{\eta}) \exp\{\boldsymbol{\eta}^T u(\mathbf{x})\}$$

- Natural parameters and sufficient statistics
- Special cases: Bernoulli, Beta, multinomial, Dirichlet, Gaussian → Refer to note2.pdf
- Moment generating property

$$\nabla[-\ln g(\boldsymbol{\eta})] = E[u(\mathbf{x})] \quad \nabla^2[-\ln g(\boldsymbol{\eta})] = \text{var}[u(\mathbf{x})]$$

Exponential Family

Lei Shi



Exponential Family:

Whispering the Techniques of Language: An Emotional Journey through **Exponential Family**

In a digitally-driven earth where screens reign great and instant conversation drowns out the subtleties of language, the profound secrets and emotional subtleties hidden within words often move unheard. However, situated within the pages of **Exponential Family** a captivating fictional value blinking with organic emotions, lies an extraordinary journey waiting to be undertaken. Published by an experienced wordsmith, that wonderful opus invites readers on an introspective trip, gently unraveling the veiled truths and profound affect resonating within ab muscles fabric of each word. Within the mental depths of this emotional evaluation, we can embark upon a heartfelt exploration of the book is primary styles, dissect its charming writing type, and fail to the powerful resonance it evokes heavy within the recesses of readers hearts.

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