

2. Objectives

Introduction to Generalized Linear Models; Exponential Families

At the end of this lecture, you will be able to

- Recognize the two components, namely the **noise distribution** and the **regression function** , being generalized from linear models to form the **generalized linear models** .
- Define appropriate **link functions** for a generalized linear model.
- Define **k-parameter exponential families** of distributions.
- Define **canonical exponential families** of distributions.
- Compute the **mean** and **variance** of canonical exponential families in term of the log-partition function b .

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Discussion

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