

**Answer:** To perform regression with the GLM model with a poisson response variable, we seek prediction function  $h(x) = E[T(y)|\eta]$  and assume that  $\eta = \theta^T x$ .

So here  $h(x) = E[y|\eta] = \lambda = e^\eta = e^{\theta^T x} = g(\eta)$  is denoted the **canonical response function**