

# Gamma distribution as part of the Exponential Family

If  $Y \sim \text{Ga}(\alpha, \beta)$ , then its density is

$$f(y, \theta, \phi) = \frac{\beta}{\Gamma(\alpha)} (\beta y)^{\alpha-1} \exp(-\beta y), \quad y \geq 0$$

$$\text{and } \log(f(y, \theta, \phi)) = \log\left(\frac{\beta}{\Gamma(\alpha)}\right) + (\alpha-1) \log(\beta y) - \beta y \quad (i)$$

$$\text{mean: } \frac{\alpha}{\beta} = E[Y] = \mu \Leftrightarrow \beta = \frac{\alpha}{\mu}$$

So (i) is rewritten as

$$\underbrace{\log\left(\frac{\alpha}{\mu \Gamma(\alpha)}\right)}_{\text{term I}} + (\alpha-1) \log\left(\frac{\alpha}{\mu} y\right) - \underbrace{\frac{\alpha}{\mu} y}_{\text{term II}}$$

$$\begin{aligned} \text{term I} &= \underbrace{-\log(\mu)} + \underbrace{\log\left(\frac{\alpha}{\Gamma(\alpha)}\right)} + (\alpha-1) \log(\alpha y) - \underbrace{(\alpha-1) \log(\mu)} \\ &= \underbrace{-\alpha \log(\mu) + \log(\mu) - \log(\mu)}_{\text{term III}} = \end{aligned}$$

$$\text{term IV} = \log\left(\frac{\alpha}{\Gamma(\alpha)}\right) + (\alpha-1) \log(\alpha y)$$

So now for  $f(y, \theta, \phi) = \exp(\text{term II} + \text{term III} + \text{term IV})$

$$\theta = -\frac{1}{\mu}, \quad \phi = 1/\alpha, \quad a(\phi) = \phi \quad (\text{term II})$$

$$b(\theta) = -\log(\mu), \quad a(\phi) = -1/\theta \quad (\text{term III} = b(\theta)/a(\phi))$$

$$\text{term IV} = c(y, \phi)$$