

Poisson distribution as member of the Exponential family

density $f(y; \theta, \phi) = \mu^y e^{-\mu} / y!$

that we can rewrite as

$$\exp(y \log(\mu) - \mu - \log(y!))$$

So we have $E[Y] = \text{var}(Y) = \mu$

$$\theta = \log(\mu), \quad \phi = 1$$

$$a(\phi) = 1, \quad b(\theta) = \exp(\theta),$$

$$c(y, \phi) = -\log(y!)$$

natural parameter: $\eta(\mu) = \theta = \log(\mu)$

sufficient statistic: $T(y) = y$
is sufficient for θ .

So we conclude that the Poisson distribution is a member of the Exponential family.