

**Definition** A family of distributions with probabilities mass function of density  $f_x(\vec{x}|\vec{\theta})$  is said to be a  $k$  parameter exponential family if  $f_x(x|\theta)$  has the form

$$f_x(x|\theta) = c(\theta)a(x) \exp\left[\sum_{i=1}^k \pi_i(\theta)t_i(x)\right]$$

$$c(\theta) = \frac{1}{\sum_x a(x) \exp\left[\sum_{i=1}^k \pi_i(\theta)t_i(x)\right]}$$