

Write Poisson Distribution into Exponential Family

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Poisson Distribution:

$$f(k; \lambda) = P(X = k) = \frac{\lambda^k e^{-\lambda}}{k!} = \frac{1}{k!} e^{\log_e \lambda^k} e^{-\lambda} = \frac{1}{k!} e^{(k \log_e \lambda) - \lambda}$$

Now, force into Exponential family...

$$\rightarrow T(y) = k$$

$$\rightarrow \zeta = \log_e \lambda$$

$$\rightarrow b(y) = \frac{1}{y!}$$

$$\rightarrow a(\zeta) = \lambda = e^\zeta$$

$$\Rightarrow P(y; \zeta) = \frac{1}{y!} e^{(y\zeta - e^\zeta)}$$