Quiz 2

Clark

Consider the Gamma Distribution where we know $\alpha = 2$, that is:

$$f(y_i|\beta_i) = y\beta_i^2 \exp(-\beta_i y_i) \quad y_i \in (0, \infty)$$

Put this in exponential dispersion family form and find θ_i, $b(\theta_i)$ and $E[y_i]$