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1. Objectives

Link Functions and the Canonical Link Function

At the end of this lecture, you will be able to do the following:

- Understand and identify **link functions** for **generalized linear models** .

- Understand and identify the **canonical link function** for a given exponential family.

- Find the **maximum likelihood estimate** for a generalized linear model with a canonical exponential family.

- Understand the **strict concavity** of the log-likelihood when the link function is the canonical link function.

- Understand that **asymptotic normality** holds for GLMs under usual conditions for asymptotic normality of the MLE.

Discussion

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