STA732
Statistical Inference

Lecture 02: Exponential families

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https://www2.stat.duke.edu/courses/Spring22/sta732.01/

Recap from Lecture 01

- Defined statistical inference problem
- Discussed how to argue for the optimal estimator

Goal of Lecture 02

- Introduce exponential families
- Examples
- Differential identities (how to get moments and cumulants from exponential families?)

Chap. 2 in Keener or Chap. 1.5 in Lehmann and Casella

Exponential families

Exponential families

An s-parameter exponential family is a family $\mathscr{P} = \{P_\eta : \eta \in \Xi\}$ with densities p_η w.r.t. a common measure μ on $\mathcal{X}$ of the form

$$p_\eta(x) = \exp\left(\eta^\top T(x) - A(\eta)\right) h(x)$$

$T : \mathcal{X} \to \mathbb{R}^s$	sufficient statistics
$h : \mathcal{X} \to \mathbb{R}$	carrier/base density
$\eta \in \Xi \subseteq \mathbb{R}^s$	natural parameter
$A : \mathbb{R}^s \to \mathbb{R}$	cumulant-generating function (cgf)

Notes on $A(\eta)$

For any η, the cgf $A(\eta)$ is determined by h and T. Since we always have $\int p_\eta d\mu = 1$, we have

$$A(\eta) = \log\left[\int \exp\left(\eta^\top T(x)\right) h(x) d\mu(x)\right]$$

- We say p_η is normalizable if $A(\eta) < \infty$
- So $A(\eta)$ is also called the normalizing constant.

Example 2.1

Take μ to be Lebesgue measure on $\mathbb{R}$, $s = 1$, $h = \mathbf{1}_{(0,\infty)}$ and $T(x) = x$. Then we have

$$A(\eta) = \log \int_0^\infty e^{\eta x} dx$$
$$= \begin{cases} \log(-1/\eta), & \eta < 0 \\ \infty, & \eta \geq 0. \end{cases}$$

What is the corresponding $p_\eta(x)$? What distribution? Is it in the usual form?

Notes on the natural parameter

The natural parameter space is the set of all normalizable η:

$$\Xi_1 = \{\eta : A(\eta) < \infty\}$$

We say $\mathscr{P}$ is in canonical form if $\Xi = \Xi_1$. Sometimes we could take $\Xi \subset \Xi_1$.

Other parameterization for an exponetial family

Take $\eta : \Omega \to \Xi$, define

$$p_\theta(x) = \exp\left[\eta(\theta)^\top T(x) - B(\theta)\right] h(x)$$
$$B(\theta) = A(\eta(\theta))$$

The family $\{p_\theta : \theta \in \Omega\}$ is also called an exponential family

Other parameterization for an exponetial family

Take $\eta : \Omega \to \Xi$, define

$$p_\theta(x) = \exp\left[\eta(\theta)^\top T(x) - B(\theta)\right] h(x)$$
$$B(\theta) = A(\eta(\theta))$$

The family $\{p_\theta : \theta \in \Omega\}$ is also called an exponential family (Many distribution belong to exponential families (see Wiki) but often some massaging is needed to realize)

Example 2.2: normal with unknown mean and variance

The normal distribution $\mathcal{N}(\mu, \sigma^2), \mu \in \mathbb{R}, \sigma^2 > 0$ has density

$$\begin{aligned} p_\theta(x) &= \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \\ &= \exp\left[\frac{\mu}{\sigma^2}x - \frac{1}{2\sigma^2}x^2 - \frac{\mu^2}{2\sigma^2} - \frac{1}{2}\log\left(2\pi\sigma^2\right)\right] \end{aligned}$$

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We identify

$$\theta = \begin{pmatrix} \mu \\ \sigma^2 \end{pmatrix}, \eta(\theta) = \begin{pmatrix} \frac{\mu}{\sigma^2} \\ -\frac{1}{2\sigma^2} \end{pmatrix}, T(x) = \begin{pmatrix} x \\ x^2 \end{pmatrix}$$

$$h(x) = 1, \quad B(\theta) = \frac{\mu^2}{2\sigma^2} + \frac{1}{2}\log\left(2\pi\sigma^2\right)$$

How to write in terms of natural parameters?

$$p_\eta(x) = \exp\left[\eta^\top \begin{pmatrix} x \\ x^2 \end{pmatrix} - A(\eta)\right]$$

where $\Xi = \{\eta \in \mathbb{R}^2 \mid \eta_2 < 0\}$ and

$$A(\eta) = \frac{-\eta_1^2}{4\eta_2} + \frac{1}{2}\log\left(-\frac{\pi}{\eta_2}\right)$$

$\{p_\eta : \eta \in \Xi\}$ lives inside a s-dimensional subspace

It is useful to think "$\log \{p_\eta : \eta \in \Xi\}$" is a subset of an s-dimensional subspace of the log-density space

- $e^{f_\eta(x)}$ is always proportional to a density if integrable
- For exponential family, we can write $f_\eta(x) = \log h(x) + \eta^\top T(x)$ (draw a picture)

The form of an exponential family is not unique

Operations to express the same family

1. Change the common measure so $h(x) = 1$:

$$\mu \rightsquigarrow \tilde{\mu} \text{ with } \frac{d\tilde{\mu}}{d\mu} = h$$

2. Reparameterize so $0 \in \Xi$: take $\eta_0 \in \Xi$

$$\eta \rightsquigarrow \tilde{\eta} = \eta - \eta_0$$
$$h \rightsquigarrow \tilde{h} = p_{\eta_0}(x)$$
$$A \rightsquigarrow \tilde{A}\tilde{\eta} = A\eta_0 + \tilde{\eta} - A(\eta_0)$$

3. Reparameterize with an invertible map $\mathbb{R}^s \to \mathbb{R}^s$.

...

More examples

Example 2.3: joint density of n i.i.d. normal

Given $X_1, \ldots, X_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(\mu, \sigma^2)$, the joint density is

$$\begin{aligned} p_\theta(x) &= \prod_{i=1}^{n} \left[\frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_i-\mu)^2}{2\sigma^2}} \right] \\ &= \exp\left\{ \sum_{i=1}^{n} \left[\frac{\mu}{\sigma^2} x_i - \frac{1}{2\sigma^2} x_i^2 - \frac{\mu^2}{2\sigma^2} - \frac{1}{2} \log\left(2\pi\sigma^2\right) \right] \right\} \end{aligned}$$

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$$\eta(\theta) = \begin{pmatrix} \frac{\mu}{\sigma^2} \\ -\frac{1}{2\sigma^2} \end{pmatrix}, T(x) = \begin{pmatrix} \sum x_i \\ \sum x_i^2 \end{pmatrix}, B(\theta) = nB^{(1)}(\theta)$$

Ex: in general the joint density of n i.i.d. random variables from s-parameter Exp family is still an s-parameter Exp family with the same parameters

Example: binomial

For $X \sim$ Binomial(n, θ), X has probability mass function

$$\begin{aligned} p_\theta(x) &= \binom{n}{x} \theta^x (1-\theta)^{n-x} \\ &= \left(\frac{\theta}{1-\theta}\right)^x (1-\theta)^n \binom{n}{x} \\ &= \exp\left[\log\left(\frac{\theta}{1-\theta}\right) x + n \log(1-\theta)\right] \binom{n}{x} \end{aligned}$$

This is a 1-parameter exponential family

$$T(x) = x, \quad \eta(\theta) = \log\left(\frac{\theta}{1-\theta}\right)$$

Example: Poisson

For $X \sim$ Poisson(θ), X has probability mass function

$$\begin{aligned} p_\lambda(x) &= \frac{\lambda^x e^{-\lambda}}{x!} \\ &= \exp\left[\log(\lambda)x - \lambda\right] \frac{1}{x!} \end{aligned}$$

This is a 1-parameter exponential family

$$\eta(\lambda) = \log(\lambda)$$

Ex: try some on Wikipedia: Beta, Gamma, Dirichlet...

Differential Identities

Intuition for getting moments from cgf

Because the density integrates to 1, we always have

$$e^{A(\eta)} = \int e^{\eta^\top T(x)} h(x) d\mu(x)$$

Whenever a quantity is in the form of "integral of exponential tilt", we can obtain moments by differentiating on both sides

Intuition for getting moments from cgf

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Be careful: we need to be able to switch the order of derivative and integral!

Theorem 2.4 in Keener

Theorem 2.4

Let Ξ_f be the set of values for $\eta \in \mathbb{R}^s$ where

$$\int |f(x)| \exp\left[\eta^\top T(x)\right] h(x) d\mu(x) < \infty$$

Then the function

$$g(\eta) = \int f(x) \exp\left[\eta^\top T(x)\right] h(x) d\mu(x)$$

is continuous and has continuous partial deriatives of all orders for $\eta \in \Xi_f^o$.

In particular, taking $f = 1$, $A(\eta)$ has all partial derivatives

Proof sketch in 1-d (Chap. 2.3. in Keener)

We want to take derivative of $e^{A(\eta)} = \int \exp\left[\eta T(x)\right] h(x) d\mu(x)$ inside integral

- Sufficient to consider $\eta \in (-3\epsilon, 3\epsilon)$ and show the derivative at $\eta = 0$
- **Idea:** use dominated convergence theorem
- Construct a sequence that converges to the actual derivative

Proof:

What do we get by differentiating $A(\eta)$?

By differentiating once, show that

$$\nabla A(\eta) = \mathbb{E}_\eta[T(X)]$$

Because

$$\frac{\partial}{\partial \eta_j} e^{A(\eta)} = \frac{\partial}{\partial \eta_j} \int \exp\left[\eta^\top T(x)\right] h(x) d\mu(x)$$

Differentiating twice

By differentiating twice, show that

$$\nabla^2 A(\eta) = \mathrm{Var}_\eta[T(X)]$$

Example: Poisson

$$p_\lambda(x) = \frac{\lambda^x e^{-\lambda}}{x!}$$

$$T(x) = x, \eta(\lambda) = \log(\lambda), B(\lambda) = \lambda$$

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For the natural parameter η, $A(\eta) = e^\eta$, then

$$\mathbb{E}_\eta[X] = \frac{de^\eta}{d\eta} = e^\eta = \lambda$$
$$\mathrm{Var}_\eta[X] = \frac{d^2}{d\eta^2}e^\eta = e^\eta = \lambda$$

Moment-generating function

For T a random vector in $\mathbb{R}^s$, the moment generating function of T is

$$M_T(u) = \mathbb{E}\left[e^{u^\top T}\right]$$

The cumulant generating function is

$$K_T(u) = \log(M_T(u))$$

Useful properties of moment-generating function

1. If two random variables have the same moment-generating function, then the have the same distribution
2. Moments of T, denoted by

$$\mathbb{E}[T_1^{r_1} \times \cdots \times T_s^{r_s}]$$

can be found by differentiating M_T at $u = 0$

$$\frac{\partial^{r_1}}{\partial u_1^{r_1}} \cdots \frac{\partial^{r_s}}{\partial u_s^{r_s}} M_t(u) \bigg|_{u=0}$$

Moment-generating function of exponential family

$$
\begin{aligned}
M_\eta^{T(X)}(u) &= \mathbb{E}_\eta\left[e^{u^\top T(X)}\right] \\
&= \int e^{u^\top T} e^{\eta^\top T - A(\eta)} h d\mu \\
&= e^{A(\eta+u)-A(\eta)} \underbrace{\int e^{(\eta+u)^\top T - A(\eta+u)} h d\mu}_{=1} \\
&= e^{A(\eta+u)-A(\eta)}
\end{aligned}
$$

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&= e^{A(\eta+u)-A(\eta)}
\end{aligned}
$$

Hence, the cumulant generating function is

$$K_T(u) = A(u+\eta) - A(\eta)$$

Relationship between the moments and cumulants

For $s = 1$, from $M = e^K$, we get

$$M' = K'e^K \Rightarrow \mathbb{E}[T] = \kappa_1$$
$$M'' = (K'' + K'^2)e^K \Rightarrow \mathbb{E}[T^2] = \kappa_2 + \kappa_1^2$$
$$M''' = (K''' + 3K'K'' + K'^3)e^K \Rightarrow \mathbb{E}[T^3] = \kappa_3 + 3\kappa_1\kappa_2 + \kappa_1^3$$

Exampe 2.11: moments of normal

- Unknown μ, but known σ^2
- Unknown μ and σ^2

Proof:

Summary of useful properties of exponential families

$$p_\eta(x) = \exp\left(\eta^\top T(x) - A(\eta)\right) h(x)$$

1. The natural parameter space is convex
2. The joint density of n i.i.d. exponential family densities is still in an exponential family
3. Sufficient statistics $T(x)$
4. $A(\eta)$ infinitely differentiable (Theorem 2.4): easy to get moments

What is next?

- Sufficiency
- Factorization theorem
- Minimal sufficiency

Thank you for attending
See you on Wednesday over Zoom!