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SONG Problem Set 2 Problem 2.1

Consider a gamma distribution with the

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density function $p(y; \psi, \lambda) = \frac{\psi^\lambda}{\Gamma(\lambda)} y^{\lambda-1} e^{-\psi y}, y > 0$. (a) Show the gamma distribution is a reproductive exponential dispersion model. (b) Give the unit deviance d and the normalizing term a .

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Modeling and Analysis of Spatially

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Correlated Data 73 level of PM2.5 (a particulate matter that can travel into a person's lungs) in air-pollution monitoring sites and characterize its spatial distributions. The shared features of data arising from these studies fall into the following two categories: (a)

Chapter 4 Modeling and Analysis of

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asymptotic autocorrelation Bayesian
Bayesian inference binary binomial BLUP
Chapter components conditional

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distribution copula correlated data
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correlated data with binary and multinomial responses. The desirable characteristic of a GEE models is that the estimators of the regression coefficients and their standard errors based on GEE are consistent even if the covariance structure for the data is misspecified.

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