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SEMINAR

"Geometry of extended exponential models"

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Room N11 - Piazza Sraffa 13 - 20136 Milano**

Abstract:

A general model which includes all strictly positive densities does not exist, unless the reference sample space is finite. Because of this, only a notion of a maximal exponential model can be defined. In this work we discuss the extended exponential models obtained by extending a maximal exponential model with its limits. Our aim is to clarify the geometry of one of the possible definitions of the extended exponential model. Some examples and relations with the Kullback-Leibler divergence are discussed.

(Joint work with Giovanni Pistone and Barbara Trivellato)