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Reparameterized regression models

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Abstract

Regression models are typically constructed to model the mean of a distribution. However, the density of several distributions is not indexed by the mean. In this context, this work provides a collection of regression models considering new parameterizations in terms of the mean and precision parameters. The main advantage of our new parametrizations is the straightforward interpretation of the regression coefficients in terms of the expectation, as usual in the context of generalized linear models.

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