

Dirichlet distribution

$$\text{Dir}(\theta|\alpha) = \frac{1}{B(\alpha)} \prod_{k=1}^K \theta_k^{\alpha_k - 1}$$

$$\alpha_k > 0$$

$(0, 0, 1)$

$(0.3, 0.1, 0.5)$

$(1, 0, 0)$

$(0, 1, 0)$

