

which we can solve for μ to give $\mu = \sigma(\eta)$, where

$$\sigma(\eta) = \frac{1}{1 + \exp(-\eta)} \quad (3.143)$$

is called the *logistic sigmoid* function. Thus, we can write the Bernoulli distribution using the standard representation (3.138) in the form

$$p(x|\eta) = \sigma(-\eta) \exp(\eta x) \quad (3.144)$$

where we have used $1 - \sigma(\eta) = \sigma(-\eta)$, which is easily proved from (3.143). Comparison with (3.138) shows that

$$u(x) = x \quad (3.145)$$

$$h(x) = 1 \quad (3.146)$$

$$g(\eta) = \sigma(-\eta). \quad (3.147)$$

Next consider the multinomial distribution which, for a single observation \mathbf{x} , takes the form

$$p(\mathbf{x}|\boldsymbol{\mu}) = \prod_{k=1}^M \mu_k^{x_k} = \exp \left\{ \sum_{k=1}^M x_k \ln \mu_k \right\} \quad (3.148)$$

where $\mathbf{x} = (x_1, \dots, x_M)^T$. Again, we can write this in the standard representation (3.138) so that

$$p(\mathbf{x}|\boldsymbol{\eta}) = \exp(\boldsymbol{\eta}^T \mathbf{x}) \quad (3.149)$$

where $\eta_k = \ln \mu_k$, and we have defined $\boldsymbol{\eta} = (\eta_1, \dots, \eta_M)^T$. Again, comparing with (3.138) we have

$$\mathbf{u}(\mathbf{x}) = \mathbf{x} \quad (3.150)$$

$$h(\mathbf{x}) = 1 \quad (3.151)$$

$$g(\boldsymbol{\eta}) = 1. \quad (3.152)$$

Note that the parameters η_k are not independent because the parameters μ_k are subject to the constraint

$$\sum_{k=1}^M \mu_k = 1 \quad (3.153)$$

so that, given any $M - 1$ of the parameters μ_k , the value of the remaining parameter is fixed. In some circumstances, it will be convenient to remove this constraint by expressing the distribution in terms of only $M - 1$ parameters. This can be achieved by using the relationship (3.153) to eliminate μ_M by expressing it in terms of the remaining $\{\mu_k\}$ where $k = 1, \dots, M - 1$, thereby leaving $M - 1$ parameters. Note that these remaining parameters are still subject to the constraints

$$0 \leq \mu_k \leq 1, \quad \sum_{k=1}^{M-1} \mu_k \leq 1. \quad (3.154)$$