

1. The *GEM* distribution with concentration parameter α , is closely related to the Dirichlet stick-breaking process. For a K dimensional Dirichlet distribution, with parameters $a_{1:K}$, then a draw (ρ) from the Dirichlet distribution also can be written as a stick breaking process with $K - 1$ breaks (and K pieces):

$$\rho_1 \sim \text{Beta}(\alpha_1, \sum_{k=1}^K (a_k - a_1)), \frac{\rho_2}{1-\rho_1} \sim \text{Beta}(\alpha_2, \sum_{k=2}^K (a_k - a_2)), \dots, \rho_K = 1 - \sum_{k=1}^{K-1} \rho_k.$$
 If we did not place a limit on K and rather let $K \rightarrow \infty$, and if all $a_k = \alpha \forall K$ then we have described the *GEM* distribution. So the *GEM* distribution is like an infinite dimensional Dirichlet distribution.
2. Two elements drawn from the *GEM* ρ_i and ρ_j for $i < j$ are not independent. Consider the stick breaking convention for the *GEM*(α) distribution where $\rho_k = \left[\prod_{j=1}^{k-1} (1 - V_j) \right] V_k = \left\{ \left[\prod_{j=1}^{k-2} (1 - V_j) \right] - \rho_{k-1} \right\} V_k$ (where V_k is the proportion that is broken off at each step). Here we can see that ρ_k depends on the value of ρ_{k-1} (and previous values of ρ_i) and thus for two samples ρ_i and ρ_j for $i < j$, ρ_j is dependent on ρ_i ($P(\rho_j \mid \rho_i) \neq P(\rho_j)$).
3. As $N \rightarrow \infty$, the number of unique values $\{z_n\}$ also tends to ∞ . This is exactly the paradigm that we desire as we'd like the number of assignments to grow appropriately with more observations of data (e.g. as the number of documents in a corpus tends to ∞ , we might need new and unseen topics to help describe the data).