

1. Sea $p_k = 1 - \sum_{i=1}^{k-1} p_i$, $x_k = n - \sum_{i=1}^{k-1} x_i$, y

$$h(\mathbf{x}) = \binom{n}{x_1, \dots, x_k}.$$

De este modo, la función de probabilidad de la distribución multinomial puede ser escrita como

$$\begin{aligned} f(x_1, \dots, x_{k-1}; \mathbf{p}) &= h(\mathbf{x}) \exp(\log(p_1^{x_1} \cdots p_k^{x_k})) = h(\mathbf{x}) \exp\left(\sum_{i=1}^k x_i \log p_i\right) \\ &= h(\mathbf{x}) \exp\left(\sum_{i=1}^{k-1} x_i \log p_i + x_k \log p_k\right) \\ &= h(\mathbf{x}) \exp\left(\sum_{i=1}^{k-1} x_i \log p_i + \left(n - \sum_{i=1}^{k-1} x_i\right) \log\left(1 - \sum_{i=1}^{k-1} p_i\right)\right) \\ &= h(\mathbf{x}) \exp\left(\sum_{i=1}^{k-1} x_i \left(\log p_i - \log\left(1 - \sum_{j=1}^{k-1} p_j\right)\right) + n \log\left(1 - \sum_{i=1}^{k-1} p_i\right)\right) \\ &= h(\mathbf{x}) \exp\left(\sum_{i=1}^{k-1} x_i \log\left(\frac{p_i}{1 - \sum_{j=1}^{k-1} p_j}\right) + n \log\left(1 - \sum_{i=1}^{k-1} p_i\right)\right). \end{aligned}$$

Es decir, la distribución multinomial pertenece a la FE $(k-1)$ -paramétrica con

$$b(\theta) = -n\left(1 - \sum_{i=1}^{k-1} p_i\right),$$

y

$$\eta_i(\mathbf{p}) = \log\left(\frac{p_i}{1 - \sum_{j=1}^{k-1} p_j}\right), \quad T_i(\mathbf{x}) = x_i,$$

para $i = 1, \dots, k-1$.