



Why

We can identify probability distributions with vectors.

Definition

Let $p : A \rightarrow \mathbf{R}$ be a probability distribution on a set finite A of n elements. Given a numbering $a : \{1, \dots, n\} \rightarrow A$ of A , we can associate p with the vector $z \in \mathbf{R}^n$ defined by $z_i = p(a_i)$. We call this vector z the *probability vector* associated with p .

