



## PROBABILITY VECTORS

### Why

We can represent a probability distribution on a set of size  $n$  by a vector in  $\mathbf{R}^n$ .

### Definition

Let  $A$  be a set with  $|A| = n$  and let  $p : A \rightarrow \mathbf{R}$  be a probability distribution on  $A$ . For  $\sigma : A \rightarrow \mathbf{N}$  a numbering of  $A$ , define the vector  $x_i = p(\sigma^{-1}i)$ . Then  $x \geq 0$  (elementwise) and  $1^\top x = 1$ .



