



Why

We can identify probability distributions with vectors.

Definition

Let $p : \Omega \rightarrow \mathbf{R}$ be a probability distribution on a finite set $\Omega = \{\omega_1, \dots, \omega_n\}$. Given a numbering $a : \{1, \dots, n\} \rightarrow A$ of A , we can associate p with the vector $x \in \mathbf{R}^n$ defined by $x_i = p(\omega_i)$ for $i = 1, \dots, n$. We call this vector z the *probability vector* associated with p .

