



**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  $p$ .



