

NORMALIZED EXPONENTIAL PROBABILITY DISTRIBUTIONS

Definition

Suppose \mathcal{X} is a finite set. A distribution $p: \mathcal{X} \to [0,1]$ is a normalized exponential distribution (also Gibbs distribution, Boltzmann distribution) if there exists a function $F: \mathcal{X} \to \mathbf{R}$ so that

$$p(x) = \frac{\exp(-F(x))}{\sum_{\xi \in \mathcal{X}} \exp(-F(\xi))}$$
 for all $x \in \mathcal{X}$

The function F is sometimes called the energy (or energy function) of p.

