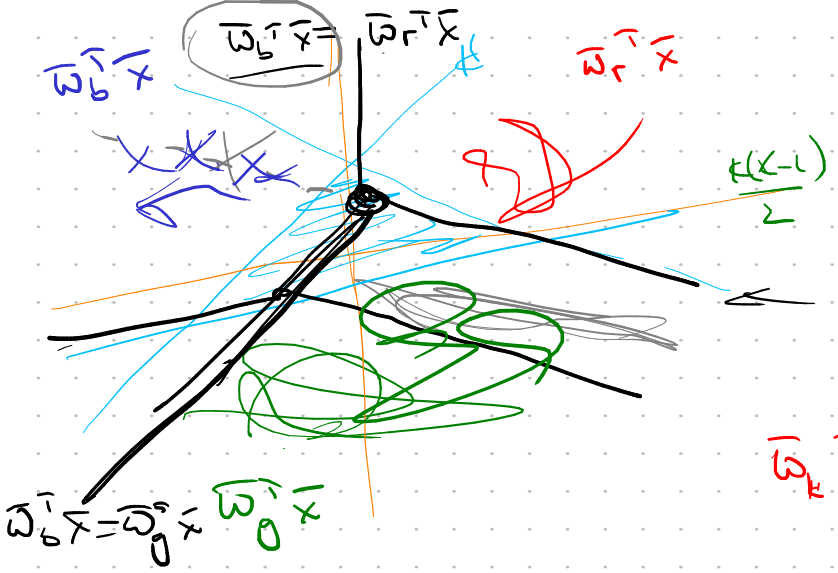

$$\left(\omega_1^T x, \ldots, \omega_k^T x\right) \xrightarrow{\text{Softmax}} \left(\ldots, \frac{e^{\omega_k^T x}}{\sum_l e^{\omega_l^T x}}, \ldots\right)$$

$$p(x|\theta) = h(x)\, e^{\eta(\theta)^T T(x) - a(\theta)}$$

s.st. — сопряжённое

$$\theta' = \eta(\theta)$$
$$a(\eta^{-1}(\theta'))$$

$\eta = id$.

$$p(x|\theta) = h(x)\, e^{\theta^T T(x) - a(\theta)} \Rightarrow \mathbb{E}[T(x)] = \nabla_\theta a(\theta)$$

$\theta = \log \frac{p}{1-p}$ — Bernoulli

$\theta = \begin{pmatrix} \tau \\ \mu\tau \end{pmatrix}$ — Gaussian