

Exercise: Derivation of $\mathbb{E} [\log \pi_k]$ under a Dirichlet distribution

Show that

$$\exp(\mathbb{E} [\log \pi_k]) = \frac{\exp(\psi(\alpha_k))}{\exp(\psi(\sum_{k'} \alpha_{k'}))} \quad (1)$$

where $\pi \sim \text{Dir}(\alpha)$.