

$$\mathcal{M}(\Theta)\langle\mu,\phi(x)\rangle_{\mathcal{M}(\Theta)'}=\int_{\Theta}\rho(x,\theta)\beta(\theta)\mathrm{d}\mu(\theta),$$

$$\mu=\sum_{k=1}^K a_k\,\delta_{\theta_k},\qquad a_k\in\mathbb{R},\quad \theta_k\in\Theta,$$

$$f_{\mu}=\sum_{k=1}^K \alpha_k \rho(\cdot,\theta_k)$$