

① Discrete random variable:

What is it? Finite number of values $a \leq z \leq b$

② Notation

$$f(Z=z) = [z]$$

Support all values of z for which $[z] > 0$ and defined
Probability mass function

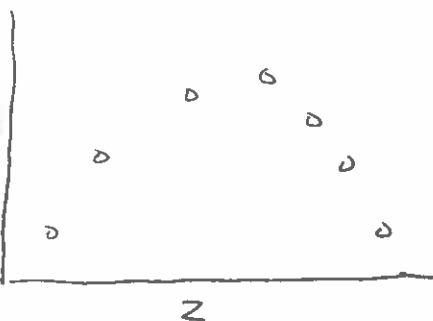
③ Probability mass function: not necessarily integer

A function for which: 2 things

$$[z] \geq 0$$

$$\sum_{z \in S} z = 1$$

note \rightarrow Scale
Probability of z



④ Example using Species Richness on many plots:

$$[z|\lambda] = \frac{\lambda^z e^{-\lambda}}{z!}$$

Moment generating function
 $j = 1, 2, 3, 4$

$$M_j = \sum_{z \in S} (z-c)^j [z]$$

Moments

$C=0$
 $j=1$

$$E(z) = \mu = \sum_{z \in S} z [z]$$

Expected value or mean

First moment

approximated by many random draws from the distribution of z using
 $\frac{1}{n} \sum_{i=1}^n z_i$

$C=\mu$
 $j=2$

$$E(z-\mu)^2 = \sigma^2 = \sum_{z \in S} (z-\mu)^2 [z]$$

Second central moment
variance

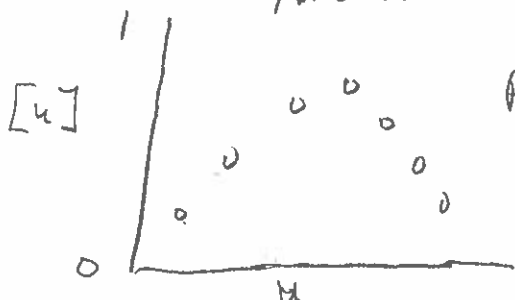
approximated as
 $\frac{1}{n} \sum_{i=1}^n (z_i - \mu)^2$

Other moments

$j=3$ skewness

$j=4$ kurtosis "fatness of tails"

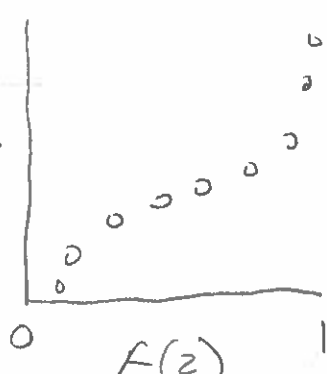
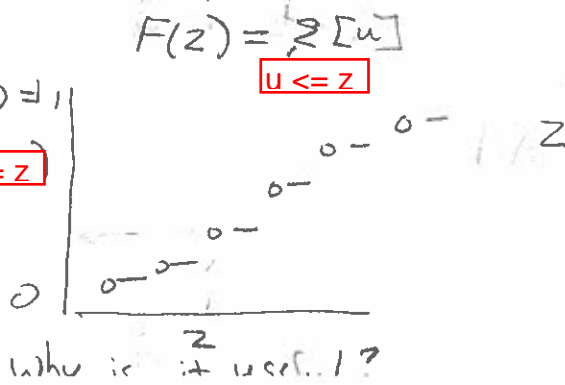
Probability mass function



Cumulative distribution function

$$F(z) = \sum_{u \leq z} [u]$$

Quantile function



① Continuous random variable
 $a < z < b$, infinite number of values

Requirements for probability density function

① $[z] \geq 0$

② $\int_a^b [z] dz = \Pr(a \leq z \leq b)$

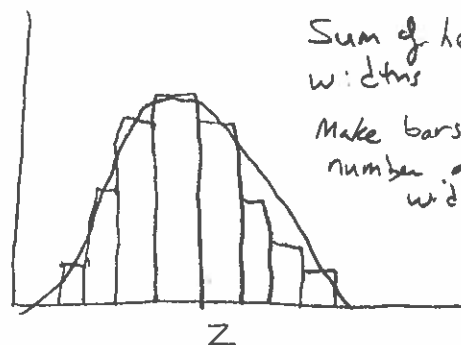
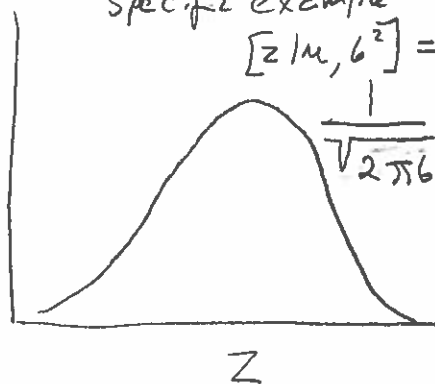
③ $\int_{-\infty}^{\infty} [z] dz = 1$

$[z]$
 probability density of z

support $[z] \geq 0$ and defined

specific example

$[z|m, \sigma^2] = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(z-m)^2}{2\sigma^2}}$



Sum of heights \cdot widths $= 1$

Make bars infinite number and 0 width

Moment generating function

$m_j = \int_{-\infty}^{\infty} (z-c)^j [z] dz$

First moment:

Expected value or mean

$c=0$ $m_1 = E(z) = \mu = \int_{-\infty}^{\infty} z [z] dz$
 approximated as $\frac{1}{n} \sum_{i=1}^n z_i$

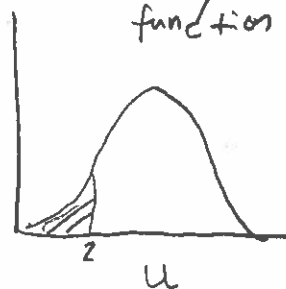
Probability density are values on the continuous curve such that the area under the curve $= 1$

Scaling of y axis

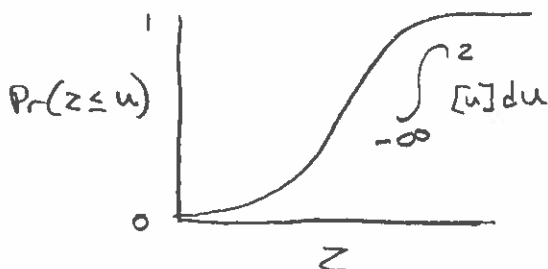
Second central moment:

$c=\mu$ $m_2 = E(z-\mu)^2 = \sigma^2 = \int_{-\infty}^{\infty} (z-\mu)^2 [z] dz$
 $j=2$ approximated as $\frac{1}{n} \sum_{i=1}^n (z_i - \mu)^2$

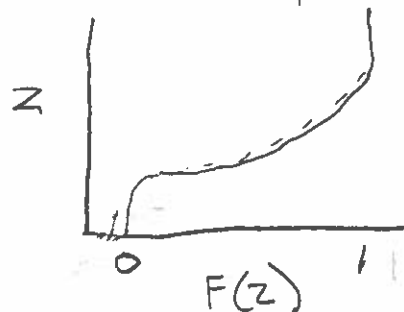
Probability density function



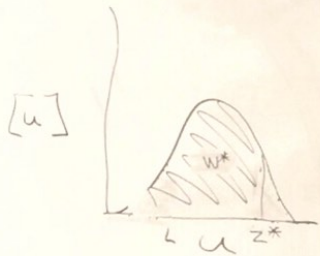
$F(z)$ = Cumulative distribution function =



$F'(z)$ = quantile function

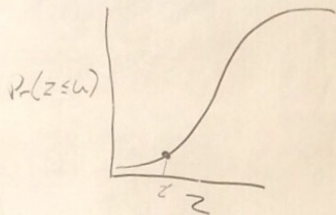


Probability density
function



Cumulative
distribution function

$$F(z) = \int_{-\infty}^z [u] du$$



quantile function

$$F^{-1}(z)$$

