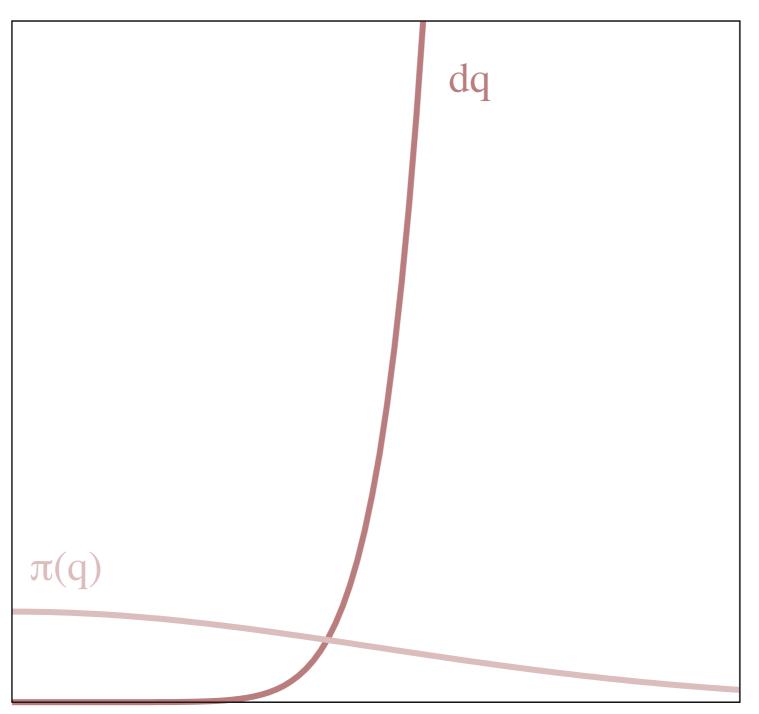
Contributions to expectations come from probability **mass**, not probability density



Source: Michael Betancourt

 $|q - q_{Mode}|$