

Empirical Cumulative Distribution

Song Liu (song.liu@bristol.ac.uk)

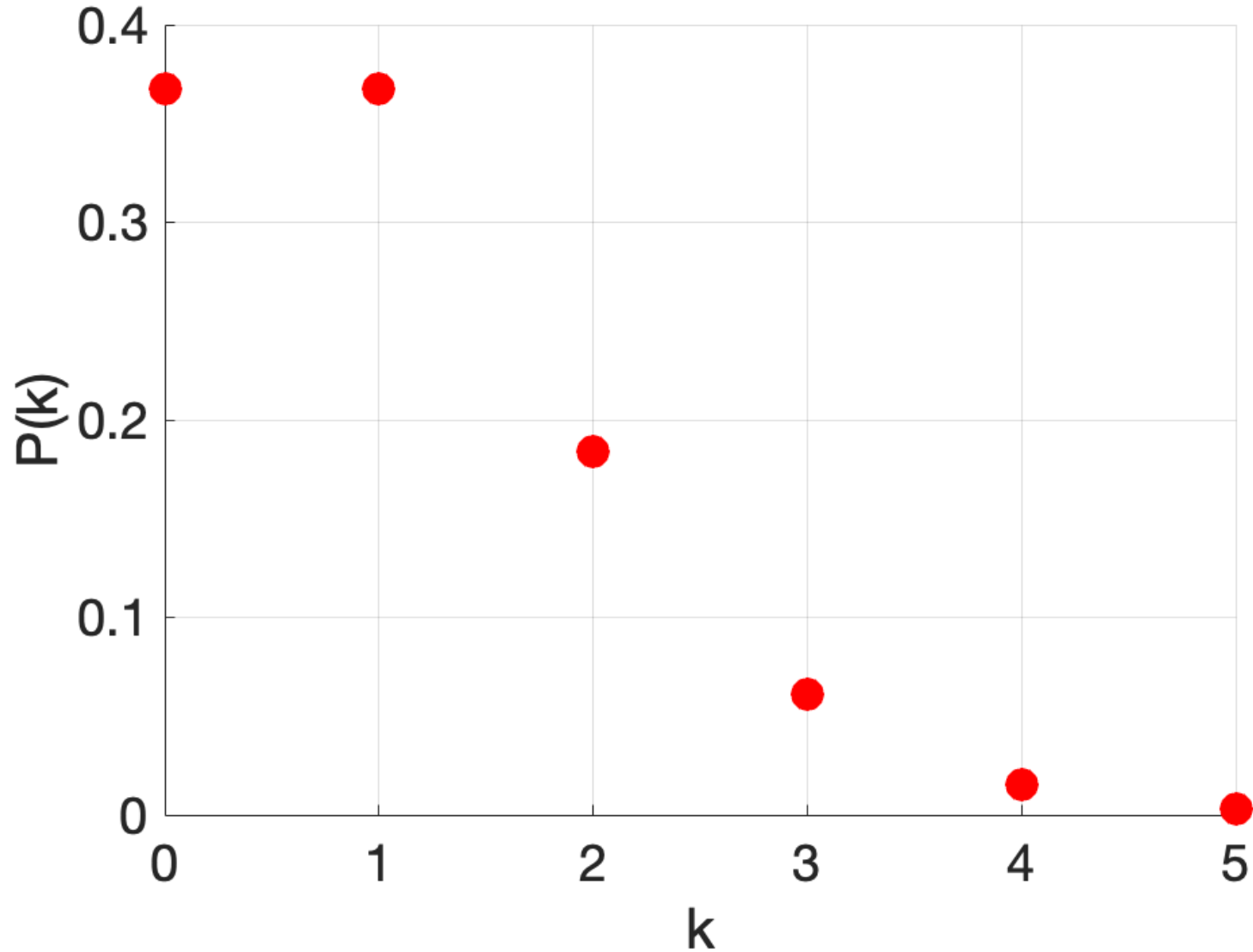
GA 18, Fry Building,

Microsoft Teams (search "song liu").

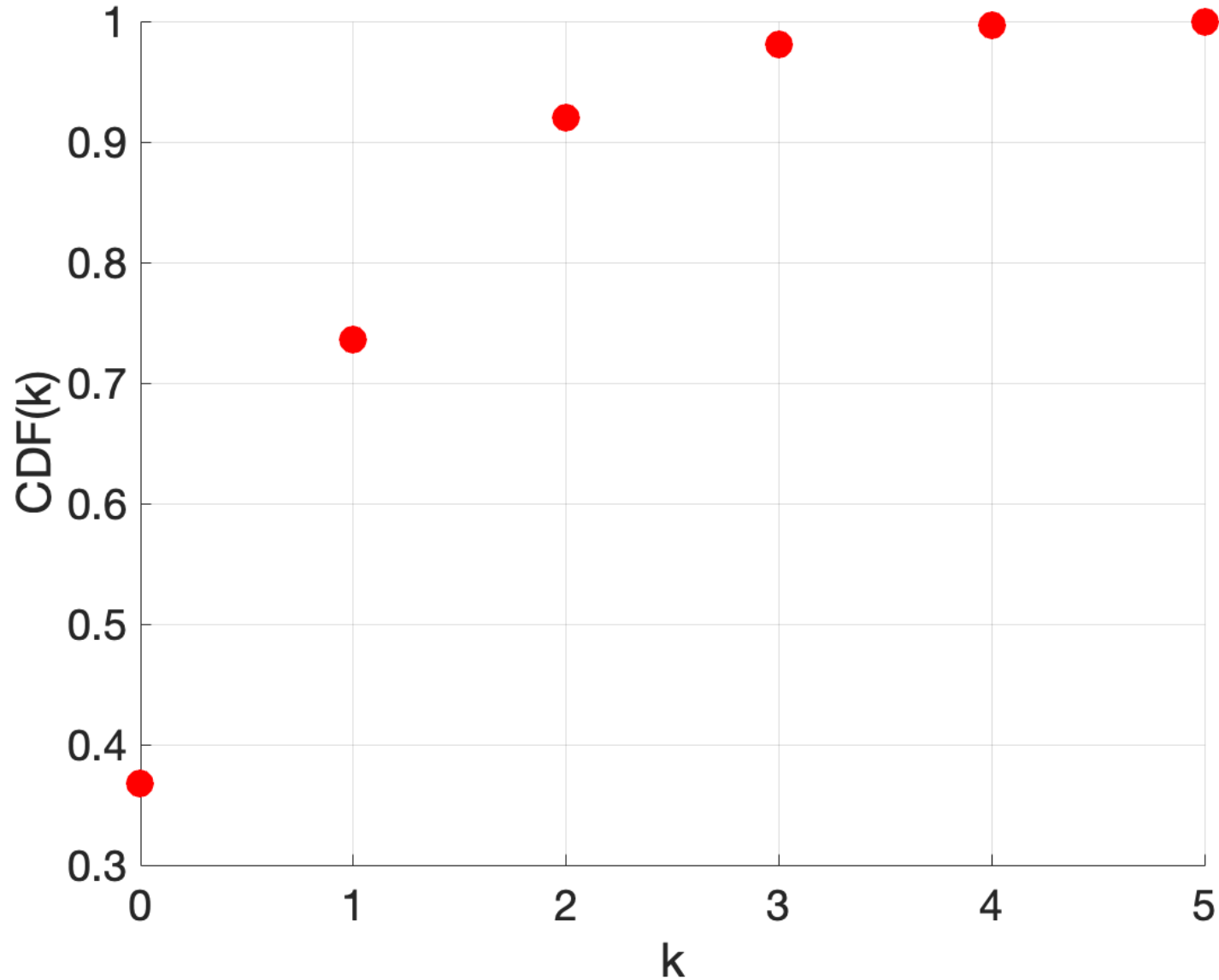
Poisson Distribution

- Poisson distribution is the probability of the number of events occurring during a fixed interval.
 - given a constant mean rate.
- On average, a flood happens once a hundred years. What is the probability of having k floods in the next a hundred years?
 - $P(k) = \frac{\lambda^k \exp(-\lambda)}{k!} = \frac{\exp(-1)}{k!}$
 - where λ is the mean rate.
 - Assuming the flood rate is a constant.

Probability Mass Function



Cumulative Distribution Function



Empirical Cumulative Distribution Function

- In reality, we do not know the distribution our data comes from.
- In this case, we can still visualize the distribution of our data using a concept called Empirical Cumulative Distribution Function (ECDF).
- Assume you have n random samples from an unknown distribution, X_1, X_2, \dots, X_n :
 - $\text{ECDF}(k) = \frac{1}{n} \sum_{i=1}^n 1(X_i \leq k)$
 - $1(X \leq k) = 1$ if $X \leq k$, and 0 otherwise.

Computing ECDF

- Using a simple program, we can compute ECDF easily.
- Notice $\sum_{i=1}^n 1(X_i \leq k)$ is just the count of my samples which are $\leq k$.

Pseudo Code

- input: an `int` array `X` with length `len`.
- output: a `double` array `ECDF` with values of $ECDF(k = 0), \dots, ECDF(k = 5)$.
- For loop: $k = 0 \dots 5$
 - `ECDF[i] = (double) count(k)/n;`

Pseudo Code **count**

- input: an `int` array `X` with length `len` .
- input: `k`
- output: number of elements in `X` smaller or equal to `k` .
- `c = 0`
- For loop: `i = 1...n`
 - if `x <= k`
 - `c++;`

Practice

- Write your code using provided skeleton code and data.
- What distribution do you think the data come from?