Probability with Martingales booklet by Alain Chenier, page 1 of 2, 9th April 2017

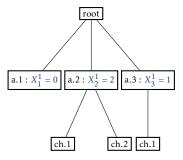
• Distribution of  $\overline{Z_n}$  obtained from generating  $\Rightarrow f_n(\theta) = E(\theta^{Z_n}) = \sum \theta^k \overline{P(Z_n = k)}$   $\otimes$   $\bullet f_{n+1}(\theta) = E\theta^{Z_{n+1}} = E\left(\overline{E\theta^{Z_{n+1}}|Z_n}\right) = \sum \overline{E\left(\theta^{Z_{n+1}}|Z_n\right)} P(Z_n = k) \leftarrow \overline{E\theta^{Z_{n+1}}|Z_n}$  is the random variable here

## 1 Chapter 0

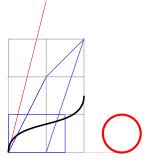
$$\begin{aligned} \mathbf{Z} + &= [0,1..] \quad \mathbf{N} = [1...] \\ f(\theta) &= E(\theta^X) = \sum \theta^k P(X=k) = P(X-0) + \sum_{k=1} \theta^k P(X=k) \\ f'(\theta) &= E(\theta^X) = \sum k \theta^{k-1} P(X=k) \leftarrow \text{differentiate wrt } \theta \\ \text{mean} &= \mu = f'(1) = \sum_k k P(X=k) \quad f(1) = \sum P(X=k) = 1 \end{aligned}$$

$$\begin{array}{l} \{X_r^m\} = \text{double series of random variables IID} \\ X_{r+1}^m = \text{the children in r+1 generation} \\ Z_{r+1}^m = X_1^m + \ldots + X_{Z_r}^m = \text{sum of the children in r+1 generation} \end{array}$$

## 1.1 my example



## 2 Chapter 0



## 3 Chapter 0



