

TABLE • I Summary of Common Probability Distributions

Name	Probability Distribution	Mean	Variance	Section in Book
Discrete				
Uniform	$\frac{1}{n}, a \leq b$	$\frac{(b+a)}{2}$	$\frac{(b-a+1)^2-1}{12}$	3-5
Binomial	$\binom{n}{x} p^x (1-p)^{n-x}$ $x = 0, 1, \dots, n, 0 \leq p \leq 1$	np	$np(1-p)$	3-6
Geometric	$(1-p)^{x-1} p$ $x = 1, 2, \dots, 0 \leq p \leq 1$	$1/p$	$(1-p)/p^2$	3-7
Negative binomial	$\binom{x-1}{r-1} (1-p)^{x-r} p^r$ $x = r, r+1, r+2, \dots, 0 \leq p \leq 1$	r/p	$r(1-p)/p^2$	3-7
Hypergeometric	$\frac{\binom{K}{x} \binom{N-K}{n-x}}{\binom{N}{n}}$ $x = \max(0, n - N + K), 1, \dots$ $\min(K, n), K \leq N, n \leq N$	np where $p = \frac{K}{N}$	$np(1-p) \left(\frac{N-n}{N-1} \right)$	3-8
Poisson	$\frac{e^{-\lambda} \lambda^x}{x!}, x = 0, 1, 2, \dots, 0 < \lambda$	λ	λ	3-9
Continuous				
Uniform	$\frac{1}{b-a}, a \leq x \leq b$	$\frac{(b+a)}{2}$	$\frac{(b-a)^2}{12}$	4-5
Normal	$\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}(\frac{x-\mu}{\sigma})^2}$ $-\infty < x < \infty, -\infty < \mu < \infty, 0 < \sigma$	μ	σ^2	4-6
Exponential	$\lambda e^{-\lambda x}, 0 \leq x, 0 < \lambda$	$1/\lambda$	$1/\lambda^2$	4-8
Erlang	$\frac{\lambda^r x^{r-1} e^{-\lambda x}}{(r-1)!}, 0 < x, r = 1, 2, \dots$	r/λ	r/λ^2	4-9.1
Gamma	$\frac{\lambda x^{r-1} e^{-\lambda x}}{\Gamma(r)}, 0 < x, 0 < r, 0 < \lambda$	r/λ	r/λ^2	4-9.2
Weibull	$\frac{\beta}{\delta} \left(\frac{x}{\delta} \right)^{\beta-1} e^{-(x/\delta)^\beta}$ $0 < x, 0 < \beta, 0 < \delta$	$\delta \Gamma\left(1 + \frac{1}{\beta}\right)$	$\delta^2 \Gamma\left(1 + \frac{2}{\beta}\right) - \delta^2 \left[\Gamma\left(1 + \frac{1}{\beta}\right) \right]^2$	4-10
Lognormal	$\frac{1}{x\omega\sqrt{2\pi}} \exp\left(\frac{-[\ln(x)-\theta]^2}{2\omega^2}\right)$	$e^{\theta+\omega^2/2}$	$e^{2\theta+\omega^2} (e^{\omega^2} - 1)$	4-11
Beta	$\frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1} (1-x)^{\beta-1}$ $0 \leq x \leq 1, 0 < \alpha, 0 < \beta$	$\frac{\alpha}{\alpha+\beta}$	$\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$	4-12