

Distribution	rv	pdf	$\mu$	$\sigma^2$
$\text{Exp}(\lambda)$	$X$	$\lambda e^{-\lambda x},$ $x > 0$	$\lambda$	$\lambda^2$
$N(\mu, \sigma^2)$	$X$	$\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}},$ $-\infty \leq x \leq +\infty$	$\mu$	$\sigma^2$
$\text{Lognormal}(\mu, \sigma^2)$	$Y = e^X$ $X \sim N(\mu, \sigma^2)$	$\frac{1}{\sigma y \sqrt{2\pi}} e^{-\frac{(\ln(x)-\mu)^2}{2\sigma^2}},$ $y > 0$	$e^{\mu+\sigma^2/2}$	$e^{\sigma^2} - 1$
$U(a, b)$	$X$	$\frac{1}{b-a},$ $a \leq x \leq b$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$