

Name	Situation	PMF $p(x)$	$E(X)$	$V(X)$	Parameters	Possible values
Bernoulli (Indicator)	X is the outcome (success or failure) of one trial <i>Example:</i> X is whether or not a student passes an exam.	$p^x(1-p)^{1-x}$	p	$p(1-p)$	p = success probability	$x = 0, 1$
Binomial $\mathcal{B}(n, p)$	X is the number of successes in n independent trials <i>Example:</i> X is the number of heads in ten coin tosses.	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$	n = number of trials p = success probability	$x = 0, 1, \dots, n$
Hypergeometric $\mathcal{H}(n, M, N)$	X is the number of successes in a sample of size n from a population of size N . <i>Example:</i> X is the number of aces in a poker hand.	$\binom{M}{x} \binom{N-M}{n-x} / \binom{N}{n}$	$n \frac{M}{N}$	$\left(\frac{N-n}{N-1}\right) n \frac{M}{N} \left(1 - \frac{M}{N}\right)$	N = population size M = number of successes in pop. n = sample size	$x = 0, 1, \dots$ $\dots \min\{n, M\}$
Geometric $\mathcal{G}(p)$	X is the number of independent trials until the first success <i>Example:</i> X is the number of coin flips until you get the <i>first</i> head.	$p(1-p)^{x-1}$	$\frac{1}{p}$	$\frac{1-p}{p^2}$	p = success probability	$x = 1, 2, \dots$
Negative Binomial $\mathcal{NB}(r, p)$	X is the number of indep. trials until the r^{th} success <i>Example:</i> X is the number of coin flips until you get the <i>third</i> head.	$\binom{x-1}{r-1} p^r (1-p)^{x-r}$	$r \frac{1}{p}$	$r \frac{(1-p)}{p^2}$	p = success probability r = number of successes	$x = r, r+1, \dots$
Poisson $\mathcal{P}(\lambda)$	X is the number of times a rare event occurs <i>Example:</i> X is the number of accidents at some intersection next week.	$e^{-\lambda} \frac{\lambda^x}{x!}$	λ	λ	λ = average rate of occurrences	$x = 0, 1, \dots$