

Name	Probability Distribution	Mean	Variance	Section in Book
<b>Discrete</b>				
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	$(1 - p)^{x-1} p,$ $x = 1, 2, \dots, 0 \leq p \leq 1$	$1/p$	$(1 - p)/p^2$	3-7.1
Negative binomial	$\binom{x-1}{r-1} (1 - p)^{x-r} p^r$ $x = r, r + 1, r + 2, \dots, 0 \leq p \leq 1$	$r/p$	$r(1 - p)/p^2$	3-7.2
Poisson	$\frac{e^{-\lambda} \lambda^x}{x!}, x = 0, 1, 2, \dots, 0 < \lambda$	$\lambda$	$\lambda$	3-9
<b>Continuous</b>				
Uniform	$\frac{1}{b - a}, a \leq x \leq b$	$\frac{(b + a)}{2}$	$\frac{(b - a)^2}{12}$	4-5
Normal	$\frac{1}{\sigma \sqrt{2\pi}} e^{-1/2 \left(\frac{x-\mu}{\sigma}\right)^2}$ $-\infty < x < \infty, -\infty < \mu < \infty, 0 < \sigma$	$\mu$	$\sigma^2$	4-6
Exponential	$\lambda e^{-\lambda x}, 0 \leq x, 0 < \lambda$	$1/\lambda$	$1/\lambda^2$	4-8
Erlang	$\frac{\lambda^r x^{r-1} e^{-\lambda x}}{(r - 1)!}, 0 < x, r = 1, 2, \dots$	$r/\lambda$	$r/\lambda^2$	4-9.1
Gamma	$\frac{\lambda^r x^{r-1} e^{-\lambda x}}{\Gamma(r)}, 0 < x, 0 < r, 0 < \lambda$	$r/\lambda$	$r/\lambda^2$	4-9.2