Statistics for Data Science - 2
Formula file

Discrete random variables:

Distribution	PMF ($f_X(k)$)	CDF ($F_X(x)$)	$E[X]$	$\text{Var}(X)$
Uniform(A) $A = \{a, a+1, \ldots, b\}$	$\frac{1}{n}$, $x = k$ $n = b - a + 1$ $k = a, a+1, \ldots, b$	$\begin{cases} 0 & x < 0 \\ \frac{k-a+1}{n} & k \leq x < k+1 \\ & k = a, a+1, \ldots, b-1, b \\ 1 & x \geq n \end{cases}$	$\frac{a+b}{2}$	$\frac{n^2-1}{12}$
Bernoulli(p)	$\begin{cases} p & x = 1 \\ 1-p & x = 0 \end{cases}$	$\begin{cases} 0 & x < 0 \\ 1-p & 0 \leq x < 1 \\ 1 & x \geq 1 \end{cases}$	p	$p(1-p)$
Binomial(n, p)	${}^nC_k p^k (1-p)^{n-k}$, $k = 0, 1, \ldots, n$	$\begin{cases} 0 & x < 0 \\ \sum\limits_{i=0}^{k} {}^nC_i p^i (1-p)^{n-i} & k \leq x < k+1 \\ & k = 0, 1, \ldots, n \\ 1 & x \geq n \end{cases}$	np	$np(1-p)$
Geometric(p)	$(1-p)^{k-1}p$, $k = 1, \ldots, \infty$	$\begin{cases} 0 & x < 0 \\ 1 - (1-p)^k & k \leq x < k+1 \\ & k = 1, \ldots, \infty \end{cases}$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
Poisson(λ)	$\frac{e^{-\lambda}\lambda^k}{k!}$, $k = 0, 1, \ldots, \infty$	$\begin{cases} 0 & x < 0 \\ e^{-\lambda} \sum\limits_{i=0}^{k} \frac{\lambda^i}{i!} & k \leq x < k+1 \\ & k = 0, 1, \ldots, \infty \end{cases}$	λ	λ

Continuous random variables:

Distribution	PDF ($f_X(k)$)	CDF ($F_X(x)$)	$E[X]$	$\text{Var}(X)$
Uniform$[a,b]$	$\frac{1}{b-a},\ a \leq x \leq b$	$\begin{cases} 0 & x \leq a \\ \frac{x-a}{b-a} & a < x < b \\ 1 & x \geq b \end{cases}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
Exp(λ)	$\lambda e^{-\lambda x},\ x > 0$	$\begin{cases} 0 & x \leq 0 \\ 1 - e^{-\lambda x} & x > 0 \end{cases}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
Normal(μ, σ^2)	$\frac{1}{\sigma\sqrt{2\pi}} \exp\left(\frac{-(x-\mu)^2}{2\sigma^2}\right),$ $-\infty < x < \infty$	No closed form	μ	σ^2
Gamma(α, β)	$\frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x},\ x > 0$		$\frac{\alpha}{\beta}$	$\frac{\alpha}{\beta^2}$
Beta(α, β)	$\frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1}$ $0 < x < 1$		$\frac{\alpha}{\alpha+\beta}$	$\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$

1. **Markov's inequality:** Let X be a discrete random variable taking non-negative values with a finite mean μ. Then,
$$P(X \geq c) \leq \frac{\mu}{c}$$

2. **Chebyshev's inequality:** Let X be a discrete random variable with a finite mean μ and a finite variance σ^2. Then,
$$P(\mid X - \mu \mid \geq k\sigma) \leq \frac{1}{k^2}$$

3. **Weak Law of Large numbers:** Let $X_1, X_2, \ldots, X_n \sim$ iid X with $E[X] = \mu, \text{Var}(X) = \sigma^2$.
Define sample mean $\overline{X} = \frac{X_1 + X_2 + \ldots + X_n}{n}$. Then,
$$P(|\overline{X} - \mu| > \delta) \leq \frac{\sigma^2}{n\delta^2}$$

4. **Using CLT to approximate probability:** Let $X_1, X_2, \ldots, X_n \sim$ iid X with $E[X] = \mu, \text{Var}(X) = \sigma^2$.
Define $Y = X_1 + X_2 + \ldots + X_n$. Then,
$$\frac{Y - n\mu}{\sqrt{n}\sigma} \approx \text{Normal}(0, 1).$$