

COMMON DISCRETE DISTRIBUTIONS

Bernoulli Distribution $\text{Bern}(p)$

A rand. var. X has a Bernoulli distribution with param. $p \in (0, 1)$, if its pdf is:

$$X \begin{pmatrix} 0 & 1 \\ 1-p & p \end{pmatrix}.$$

Discrete Uniform Distribution $U(m)$

A random variable X has a Discrete Uniform distr. with param. $m \in \mathbb{N}$, if its pdf is:

$$X \begin{pmatrix} k \\ \frac{1}{m} \end{pmatrix}_{k=1, \overline{m}}.$$

Binomial Distribution $B(m, p)$

A r.v. X has B.D. with param. $m \in \mathbb{N}$ and $p \in (0, 1)$ ($q = 1 - p$), if its pdf is:

$$X \begin{pmatrix} k \\ C_m^k p^k q^{m-k} \end{pmatrix}_{k=0, \overline{m}}$$

Hypergeometric Distribution $H.(N, m_1, m)$

A r.v. X has a Hypergeometric distr. with param. $N, m_1, m \in \mathbb{N}$ ($m, m_1 \leq N$), if its pdf is:

$$X \begin{pmatrix} k \\ \frac{C_{m_1}^k C_{N-m_1}^{m-k}}{C_N^m} \end{pmatrix}_{k=0, \overline{m}}$$

Negative Binomial (Pascal) Distribution $NB(m, p)$

A r.v. X has a NBD with param. $m \in \mathbb{N}$ and $p \in (0, 1)$ if its pdf is:

$$X \left(\begin{matrix} R \\ C_{m+R-1}^R p^m q^R \end{matrix} \right)_{R=0, 1, \dots}$$

Geometric Distribution $Geo(p)$

A r.v. X has a GD with param. $p \in (0, 1)$, if its pdf is:

$$X \left(\begin{matrix} R \\ p q^R \end{matrix} \right)_{R=0, 1, \dots}$$

Poisson Distribution $P(\lambda)$

A r.v. X has a PD with param. $\lambda > 0$, if its pdf is:

$$X \left(\begin{matrix} R \\ \frac{\lambda^R}{R!} e^{-\lambda} \end{matrix} \right)_{R=0, 1, \dots}$$