

$$p(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{1}{2}\left(\frac{\log(x) - \mu}{\sigma}\right)^2\right)$$

Lognormal
 μ_I, σ_I

Exponential

$$\mu_I = \exp(\mu_V + \sigma_V^2/2)$$

$$\sigma_I^2 = \exp(2\mu_V + \sigma_V^2)(\exp(\sigma_V^2) - 1)$$

$$c \equiv \sigma_I/\mu_I = \sqrt{\exp(\sigma_V^2) - 1}$$

Gaussian
 μ_V, σ_V

