

DISTRIBUTION	NOTATION	$f(x) = \text{PDF(PMF)}$	RANGE	MEAN	VARIANCE
<b>Beta</b>	$Be(\alpha, \beta, a, b)$	$f(x) = \frac{1}{b-a} \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} \left(\frac{x-a}{b-a}\right)^{\alpha-1} \left(\frac{b-x}{b-a}\right)^{\beta-1}$	$x \in (a, b)$	$a + (b-a) \frac{\alpha}{\alpha+\beta}$	$\frac{(b-a)^2 \alpha \beta}{(\alpha+\beta)^2 (\alpha+\beta+1)}$
<b>Binomial</b>	$Bi(n, p)$	$f(x) = \binom{n}{x} p^x q^{(n-x)}$	$x \in 0, \dots, n$	$np$	$npq$ ( $q = 1-p$ )
<b>Chi-square</b>	$\chi^2(\nu)$	$f(x) = \frac{1}{2^{\nu/2} \Gamma(\nu/2)} x^{\nu/2-1} e^{-x/2}$	$x \in \mathbb{R}_+$	$\nu$	$2\nu$
<b>Exponential</b>	$Ex(\lambda)$	$f(x) = \lambda e^{-\lambda x}$	$x \in \mathbb{R}_+$	$1/\lambda$	$1/\lambda^2$
<b>Gamma</b>	$Ga(\alpha, \beta)$	$f(x) = \frac{1}{\beta^\alpha \Gamma(\alpha)} x^{\alpha-1} e^{-x/\beta}$	$x \in \mathbb{R}_+$	$\alpha\beta$	$\alpha\beta^2$
<b>Geometric</b>	$Ge(p)$	$f(x) = p q^x$	$x \in \mathbb{Z}_+$	$q/p$	$q/p^2$ ( $q = 1-p$ )
<b>HyperGeo.</b>	$HG(n, M, N)$	$f(y) = p q^{y-1}$ $f(x) = \frac{\binom{M}{x} \binom{N-M}{n-x}}{\binom{N}{n}}$	$y \in \{1, \dots\}$ $x \in 0, \dots, n$	$1/p$ $np$	$q/p^2$ ( $y = x+1$ ) $np(1-p) \frac{N-n}{N-1}$ ( $p = \frac{M}{N}$ )
<b>Logistiĉ</b>	$Lo(\mu, \beta)$	$f(x) = \frac{e^{-(x-\mu)/\beta}}{\beta[1+e^{-(x-\mu)/\beta}]^2}$	$x \in \mathbb{R}$	$\mu$	$\pi^2 \beta^2 / 3$
<b>Log Normal</b>	$LN(\mu, \sigma^2)$	$f(x) = \frac{1}{x\sqrt{2\pi\sigma^2}} e^{-(\log x - \mu)^2 / 2\sigma^2}$	$x \in \mathbb{R}_+$	$e^{\mu+\sigma^2/2}$	$e^{2\mu+\sigma^2} (e^{\sigma^2}-1)$
<b>Neg. Binom.</b>	$NB(\alpha, p)$	$f(x) = \binom{x+\alpha-1}{x} p^\alpha q^x$ $f(y) = \binom{y-1}{y-\alpha} p^\alpha q^{y-\alpha}$	$x \in \mathbb{Z}_+$ $y \in \{\alpha, \dots\}$	$\alpha q/p$ $\alpha/p$	$\alpha q/p^2$ ( $q = 1-p$ ) $\alpha q/p^2$ ( $y = x+\alpha$ )
<b>Normal</b>	$N(\mu, \sigma^2)$	$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-(x-\mu)^2 / 2\sigma^2}$	$x \in \mathbb{R}$	$\mu$	$\sigma^2$
<b>Pareto</b>	$Pa(\alpha, \epsilon)$	$f(x) = \alpha \epsilon^\alpha / x^{\alpha+1}$	$x \in (\epsilon, \infty)$	$\frac{\epsilon \alpha}{\alpha-1}$	$\frac{\epsilon^2 \alpha}{(\alpha-1)^2 (\alpha-2)}$
<b>Poisson</b>	$Po(\lambda)$	$f(x) = \frac{\lambda^x}{x!} e^{-\lambda}$	$x \in \mathbb{Z}_+$	$\lambda$	$\lambda$
<b>Snedecor F</b>	$F(\nu_1, \nu_2)$	$f(x) = \frac{\Gamma(\frac{\nu_1+\nu_2}{2}) (\nu_1/\nu_2)^{\nu_1/2}}{\Gamma(\frac{\nu_1}{2}) \Gamma(\frac{\nu_2}{2})} \times x^{\frac{\nu_1-2}{2}} \left[1 + \frac{\nu_1}{\nu_2} x\right]^{-\frac{\nu_1+\nu_2}{2}}$	$x \in \mathbb{R}_+$	$\frac{\nu_2}{\nu_2-2}$	$\left(\frac{\nu_2}{\nu_2-2}\right)^2 \frac{2(\nu_1+\nu_2-2)}{\nu_1(\nu_2-4)}$
<b>Student t</b>	$t(\nu)$	$f(x) = \frac{\Gamma(\frac{\nu+1}{2})}{\Gamma(\frac{\nu}{2}) \sqrt{\pi\nu}} [1 + x^2/\nu]^{-(\nu+1)/2}$	$x \in \mathbb{R}$	0	$\nu/(\nu-2)$
<b>Uniform</b>	$U(a, b)$	$f(x) = \frac{1}{b-a}$	$x \in (a, b)$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
<b>Weibull</b>	$We(\alpha, \beta)$	$f(x) = \alpha \beta x^{\alpha-1} e^{-\beta x^\alpha}$	$x \in \mathbb{R}_+$	$\frac{\Gamma(1+\alpha^{-1})}{\beta^{1/\alpha}}$	$\frac{\Gamma(1+2/\alpha) - \Gamma^2(1+1/\alpha)}{\beta^{2/\alpha}}$