Statistics for Data Science - 2

Important results

Discrete random variables:

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

Continuous random variables:

Distribution	PDF ($f_X(k)$)	CDF ($F_X(x)$)	$E[X]$	$\mathrm{Var}(X)$
Uniform$[a,b]$	$\frac{1}{b-a}$, $a \le x \le b$	$\begin{cases} 0 & x \le a \\ \frac{x-a}{b-a} & a < x < b \\ 1 & x \ge b \end{cases}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
Exp(λ)	$\lambda e^{-\lambda x}$, $x > 0$	$\begin{cases} 0 & x \le 0 \\ 1 - e^{-\lambda x} & x > 0 \end{cases}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
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

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

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