

		pmf,pdf	cdf	E	Var	Mode	MGF
Bernoulli		$p, (1-p)$		p	pq	$0; 0, 1; 1$	$q + pe^t$
Binomial $B(n, p)$	# of success in n trials	$\binom{n}{k} p^k (1-p)^{n-k}$		np	$np(1-p)$	$[np], [np]$	$(q + pe^t)^n$
Hyper-Geometric (N, n, K)	k success in n draws, in population N with K success	$\frac{\binom{K}{k} \binom{N-K}{n-k}}{\binom{N}{n}}$		$n \frac{K}{N}$	$n \frac{K}{N} \frac{N-K}{N} \frac{N-n}{N-1}$	$[\frac{(n+1)(K+1)}{N+2}]$	
Geometric (p)	# of trials on which 1st success occurs	$(1-p)^{k-1} p$		$\frac{1}{p}$	$\frac{1-p}{p^2}$	1	$\frac{pe^t}{1-(1-p)e^t}$
Negative Binomial $NB(r, p)$	# of trials on which r-th success occurs	$\binom{k+r-1}{k} \cdot (1-p)^r p^k$		$\frac{pr}{1-p}$	$\frac{pr}{(1-p)^2}$	$[\frac{p(r-1)}{1-p}]$ if $r > 1$	$(\frac{1-p}{1-pe^t})^r$
Poisson (λ)	# of success on an interval of time (0,t)	$\frac{\lambda^k e^{-\lambda}}{k!}$		λ	λ	$[\lambda] - 1, [\lambda]$	$\exp(\lambda(e^t - 1))$
Discrete Uniform $unif\{a, b\}$		$n = b - a + 1, \frac{1}{n}$	$\frac{[k] - a + 1}{n}$	$\frac{a+b}{2}$	$\frac{(b-a+1)^2 - 1}{12}$	N/A	$\frac{e^{at} - e^{(b-1)t}}{n(1-e^t)}$
Continuous Uniform $unif(a, b)$		$\frac{1}{b-a}$	$\frac{x-a}{b-a}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$	any value in (a, b)	$\frac{e^{tb} - e^{ta}}{t(b-a)}$ for $t \neq 1$
Exponential $(\lambda > 0)$	time until 1st success	$\lambda e^{-\lambda x}$	$1 - e^{-\lambda x}$	$\lambda^{-1} = \beta$	$\lambda^{-2} = \beta^2$	0	$\frac{\lambda}{\lambda - t}$, for $t < \lambda$
Gamma (α, β)	time untile α -th success	$\frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x}$		$\frac{\alpha}{\beta}$	$\frac{\alpha}{\beta^2}$	$\frac{\alpha-1}{\beta}$ for $\alpha \geq 1$	$(1 - \frac{t}{\beta})^{-\alpha}$ for $t < \beta$
Chi-square (k)		$\frac{1}{2^{\frac{k}{2}} \Gamma(\frac{k}{2})} x^{\frac{k}{2}-1} e^{-\frac{x}{2}}$		k	$2k$	$max k - 2, 0$	$(1 - 2t)^{-k/2}$
Normal $N(\mu, \sigma^2)$		$\frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$		μ	σ^2	μ	$\exp\{\mu t + \frac{1}{2}\sigma^2 t^2\}$
Beta (α, β)		$\frac{x^{\alpha-1} (1-x)^{\beta-1}}{B(\alpha, \beta)}$, $B(\alpha, \beta) = \frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)}$		$\frac{\alpha}{\alpha+\beta}$	$\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$	$\frac{\alpha-1}{\alpha+\beta-2}$	