1 Discrete univariate with finite support

1.1 Rademacher distribution

$\mathcal{W}(X)$: $k \in \{-1, 1\}$ $\mathbb{E}[X]$: 0 $Var[X]$: 1
f_x:

$$f(k) = \begin{cases} 1/2 & \text{if } k = -1, \\ 1/2 & \text{if } k = +1, \\ 0 & \text{otherwise.} \end{cases}$$

F_x:

$$F(k) = \begin{cases} 0, & k < -1 \\ 1/2, & -1 \le k < 1 \\ 1, & k \ge 1 \end{cases}$$

1.2 Poisson binomial distribution

Params.: $\mathbf{p} \in [0,1]^n$ — success probabilities for each of the n trials $\mathcal{W}(X)$: $k \in 0, \ldots, n$ $\mathbb{E}[X]$: $\sum\limits_{i=1}^{n} p_i$ $Var[X]$: $\sigma^2 = \sum\limits_{i=1}^{n} (1-p_i)p_i$
f_x: $\sum\limits_{A \in F_k} \prod\limits_{i \in A} p_i \prod\limits_{j \in A^c} (1-p_j)$
F_x: $\sum\limits_{l=0}^{k} \sum\limits_{A \in F_l} \prod\limits_{i \in A} p_i \prod\limits_{j \in A^c} (1-p_j)$

1.3 Bernoulli distribution

Params.: $0 \le p \le 1$, $q = 1 - p$ $\mathcal{W}(X)$: $k \in \{0, 1\}$ $\mathbb{E}[X]$: p $Var[X]$: $p(1-p) = pq$
f_x:

$$\begin{cases} q = 1 - p & \text{if } k = 0 \\ p & \text{if } k = 1 \end{cases}$$

F_x:

$$\begin{cases} 0 & \text{if } k < 0 \\ 1 - p & \text{if } 0 \le k < 1 \\ 1 & \text{if } k \ge 1 \end{cases}$$

1.4 Zipf–Mandelbrot law

Params.: $N \in \{1, 2, 3 \ldots\}$ (integer), $q \in [0; \infty)$ (real), $s > 0$ (real) $\mathcal{W}(X)$: $k \in \{1, 2, \ldots, N\}$ $\mathbb{E}[X]$: $\frac{H_{N,q,s-1}}{H_{N,q,s}} - q$
f_x: $\frac{1/(k+q)^s}{H_{N,q,s}}$
F_x: $\frac{H_{k,q,s}}{H_{N,q,s}}$

1.5 Beta-binomial distribution

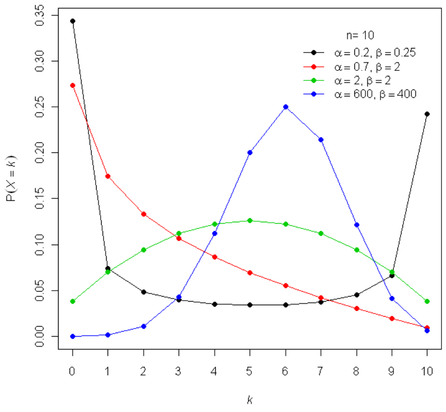

Abbildung 1: Probability mass function for the beta-binomial distribution

Params.: $n \in \mathbf{N}_0$ — number of trials, $\alpha > 0$ (real) , $\beta > 0$ (real) $\mathcal{W}(X)$: $k \in 0, \dots, n$ $\mathbb{E}[X]$: $\frac{n\alpha}{\alpha+\beta}$ $Var[X]$: $\frac{n\alpha\beta(\alpha+\beta+n)}{(\alpha+\beta)^2(\alpha+\beta+1)}$
f_x: $\binom{n}{k}\frac{\mathrm{B}(k+\alpha,n-k+\beta)}{\mathrm{B}(\alpha,\beta)}$
F_x: $\begin{cases} 0, & k < 0 \\ \binom{n}{k}\frac{\mathrm{B}(k+\alpha,n-k+\beta)}{\mathrm{B}(\alpha,\beta)} {}_3F_2(\boldsymbol{a}, \boldsymbol{b}, k), & 0 \le k < n \\ 1, & k \ge n \end{cases}$, where ¡big¿ ${}_3F_2(\mathbf{a},$
is the generalized hypergeometric function, ¡small¿ ${}_3F_2(1, -k, n-k+\beta; n-k-1, 1-k-\alpha; 1)$ ¡/small¿

1.6 Zipf's law

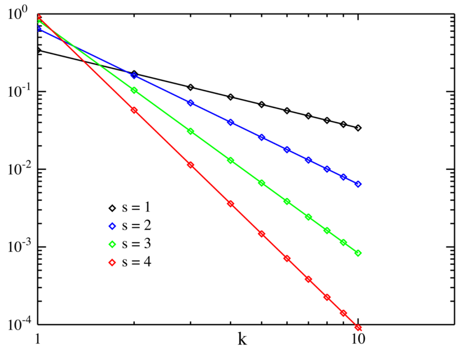

Abbildung 2: Plot of the Zipf PMF for $N = 10$

Params.: $s \ge 0$ (real), $N \in \{1, 2, 3 \dots\}$ (integer) $\mathcal{W}(X)$: $k \in \{1, 2, \dots, N\}$ $\mathbb{E}[X]$: $\frac{H_{N,s-1}}{H_{N,s}}$ $Var[X]$: $\frac{H_{N,s-2}}{H_{N,s}} - \frac{H^2_{N,s-1}}{H^2_{N,s}}$
f_x: $\frac{1/k^s}{H_{N,s}}$ where $H_{N,s}$ is the Nth generalized harmonic number
F_x: $\frac{H_{k,s}}{H_{N,s}}$

1.7 Discrete uniform distribution

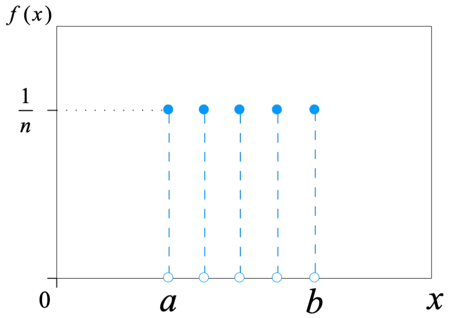

Abbildung 3: Discrete uniform probability mass function for $n = 5$

Params.: a, b integers with $b \ge a$, $n = b - a + 1$ **Not.**: $\mathcal{U}\{a, b\}$ or unif$\{a, b\}$ $\mathcal{W}(X)$: $k \in \{a, a+1, \dots, b-1, b\}$ $\mathbb{E}[X]$: $\frac{a+b}{2}$ $Var[X]$: $\frac{(b-a+1)^2-1}{12}$
f_x: $\frac{1}{n}$
F_x: $\frac{\lfloor k \rfloor - a + 1}{n}$

1.8 Binomial distribution

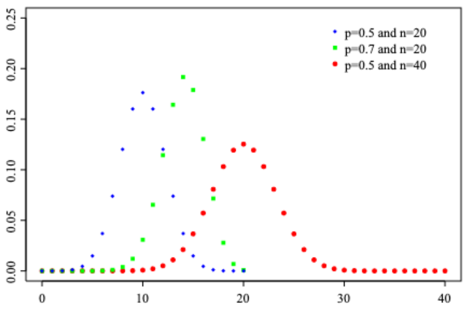

Abbildung 4: Probability mass function for the binomial distribution

Params.: $n \in \{0,1,2,\ldots\}$ – number of trials, $p \in [0,1]$ – success probability for each trial, $q = 1-p$ **Not.**: $B(n,p)$ $\mathcal{W}(X)$: $k \in \{0,1,\ldots,n\}$ – number of successes $\mathbb{E}[X]$: np $Var[X]$: npq
f_x: $\binom{n}{k} p^k q^{n-k}$
F_x: $I_q(n-k, 1+k)$

2 Discrete univariate with infinite support

2.1 Gauss–Kuzmin distribution

Params.: (none) $\mathcal{W}(X)$: $k \in \{1,2,\ldots\}$ $\mathbb{E}[X]$: $+\infty$ $Var[X]$: $+\infty$
f_x: $-\log_2 \left[1 - \frac{1}{(k+1)^2}\right]$
F_x: $1 - \log_2 \left(\frac{k+2}{k+1}\right)$

2.2 Flory–Schulz distribution

Params.: 0 ¡ a ¡ 1 (real) $\mathcal{W}(X)$: $k \in$ 1, 2, 3, ... $\mathbb{E}[X]$: $\frac{2}{a} - 1$ $Var[X]$: $\frac{2-2a}{a^2}$
f_x: $a^2 k(1-a)^{k-1}$
F_x: $1 - (1-a)^k (1+ak)$

2.3 Beta negative binomial distribution

Params.: $\alpha > 0$ shape (real), $\beta > 0$ shape (real) , $r > 0$ — number of failures until the experiment is stopped (integer but can be extended to real) $\mathcal{W}(X)$: $k \in$ 0, 1, 2, 3, ... $\mathbb{E}[X]$:

$$\begin{cases} \frac{r\beta}{\alpha-1} & \text{if } \alpha > 1 \\ \infty & \text{otherwise} \end{cases}$$

$Var[X]$:

$$\begin{cases} \frac{r(\alpha+r-1)\beta(\alpha+\beta-1)}{(\alpha-2)(\alpha-1)^2} & \text{if } \alpha > 2 \\ \infty & \text{otherwise} \end{cases}$$

f_x: $\frac{\Gamma(r+k)}{k!\,\Gamma(r)} \frac{\mathrm{B}(\alpha+r,\beta+k)}{\mathrm{B}(\alpha,\beta)}$

2.4 Zeta distribution

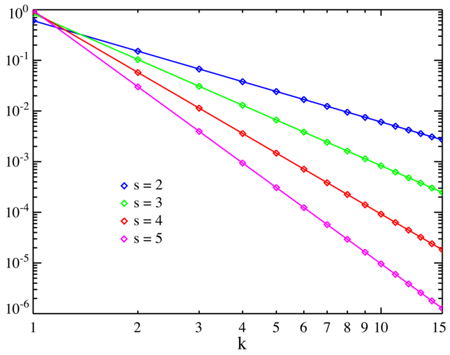

Abbildung 5: Plot of the Zeta PMF

Params.: $s \in (1,\infty)$ $\mathcal{W}(X)$: $k \in \{1,2,\ldots\}$ $\mathbb{E}[X]$: $\frac{\zeta(s-1)}{\zeta(s)}$ for $s > 2$ $Var[X]$: $\frac{\zeta(s)\zeta(s-2)-\zeta(s-1)^2}{\zeta(s)^2}$ for $s > 3$
f_x: $\frac{1/k^s}{\zeta(s)}$
F_x: $\frac{H_{k,s}}{\zeta(s)}$

2.5 Logarithmic distribution

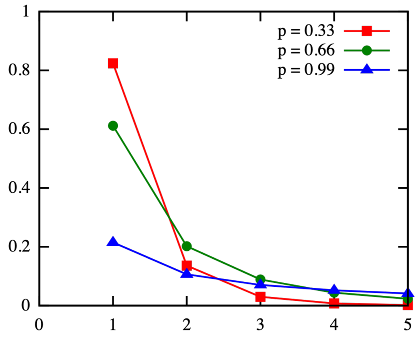

Abbildung 6: Plot of the logarithmic PMF

Params.: $0 < p < 1$ $\mathcal{W}(X)$: $k \in \{1, 2, 3, \dots\}$ $\mathbb{E}[X]$: $\frac{-1}{\ln(1-p)} \frac{p}{1-p}$ $Var[X$
$-\frac{p^2+p\ln(1-p)}{(1-p)^2(\ln(1-p))^2}$
f_x: $\frac{-1}{\ln(1-p)} \frac{p^k}{k}$
F_x: $1 + \frac{\mathrm{B}(p;k+1,0)}{\ln(1-p)}$

2.6 Poisson distribution

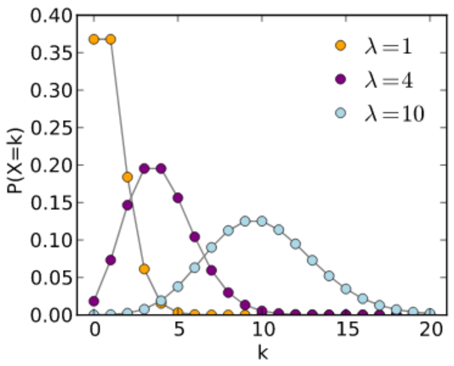

Abbildung 7: 325px

Params.: $\lambda \in (0, \infty)$ (rate) **Not.**: Pois(λ) $\mathcal{W}(X)$: $k \in \mathbb{N}_0$ (Natural numbers starting from 0) $\mathbb{E}[X]$: λ $Var[X]$: λ
f_x: $\frac{\lambda^k e^{-\lambda}}{k!}$
F_x: $\frac{\Gamma(\lfloor k+1 \rfloor, \lambda)}{\lfloor k \rfloor !}$, or $e^{-\lambda} \sum_{i=0}^{\lfloor k \rfloor} \frac{\lambda^i}{i!}$, or $Q(\lfloor k+1 \rfloor, \lambda)$ (for $k \geq 0$, where $\Gamma(x, y)$ is the upper incomplete gamma function, $\lfloor k \rfloor$ is the floor function, and Q is the regularized gamma function)

2.7 Yule–Simon distribution

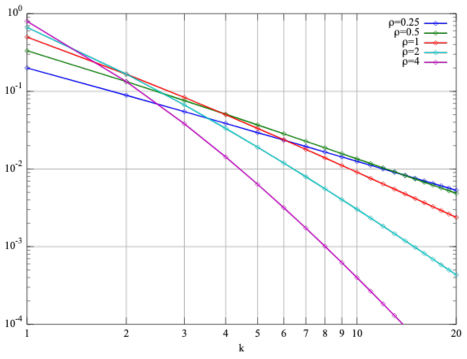

Abbildung 8: Plot of the Yule–Simon PMF

Params.: $\rho > 0$ shape (real) $\mathcal{W}(X)$: $k \in \{1, 2, \dots\}$ $\mathbb{E}[X]$: $\frac{\rho}{\rho-1}$ for $\rho > 1$ $Var[X]$: $\frac{\rho^2}{(\rho-1)^2(\rho-2)}$ for $\rho > 2$
f_x: $\rho \, \mathrm{B}(k, \rho+1)$
F_x: $1 - k \, \mathrm{B}(k, \rho+1)$

2.8 Skellam distribution

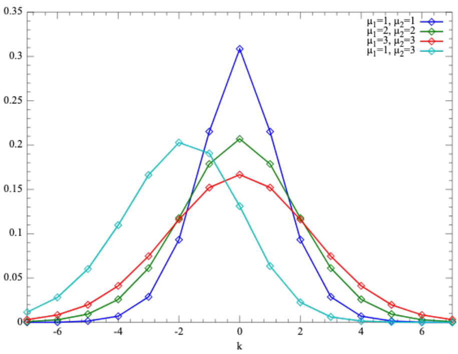

Abbildung 9: Examples of the probability mass function for the Skellam distribution.

Params.: $\mu_1 \geq 0, \quad \mu_2 \geq 0$ $\mathcal{W}(X)$: $\{\ldots, -2, -1, 0, 1, 2, \ldots\}$ $\mathbb{E}[X]$: $\mu_1 - \mu_2$ $Var[X]$: $\mu_1 + \mu_2$
f_x:

$$e^{-(\mu_1+\mu_2)} \left(\frac{\mu_1}{\mu_2}\right)^{k/2} I_k(2\sqrt{\mu_1\mu_2})$$

3 Continuous univariate supported on a bounded interval

3.1 Noncentral beta distribution

Params.: ¿ 0 shape (real), ¿ 0 shape (real), ¿= 0 noncentrality (real) **Not.**: Beta(, ,) $\mathcal{W}(X)$: $x \in [0;1]$ $\mathbb{E}[X]$: (type I) $e^{-\frac{\lambda}{2}} \frac{\Gamma(\alpha+1)}{\Gamma(\alpha)} \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha+\beta+1}$ (see Confluent hypergeometric function) $Var[X]$: (type I) $e^{-\frac{\lambda}{2}} \frac{\Gamma(\alpha+2)}{\Gamma(\alpha)}$ μ^2 where μ is the mean. (see Confluent hypergeometric function)
f_x: (type I) $\sum_{j=0}^{\infty} e^{-\lambda/2} \frac{\left(\frac{\lambda}{2}\right)^j}{j!} \frac{x^{\alpha+j-1}(1-x)^{\beta-1}}{\mathrm{B}(\alpha+j,\beta)}$
F_x: (type I) $\sum_{j=0}^{\infty} e^{-\lambda/2} \frac{\left(\frac{\lambda}{2}\right)^j}{j!} I_x\left(\alpha+j,\beta\right)$

3.2 Beta rectangular distribution

Params.: $\alpha > 0$ shape (real), $\beta > 0$ shape (real) , $0 < \theta < 1$ mixture parameter $\mathcal{W}(X)$: $x \in (a,b)$ $\mathbb{E}[X]$:

$$a + (b-a)\left(\frac{\theta\alpha}{\alpha+\beta} + \frac{1-\theta}{2}\right)$$

$Var[X]$:

$$(b-a)^2\left(\frac{\theta\,\alpha(\alpha+1)}{k(k+1)} + \frac{1-\theta}{3} - \frac{\left(k+\theta(\alpha-\beta)\right)^2}{4k^2}\right)$$

where $k = \alpha + \beta$
f_x:

$$\begin{cases} \frac{\theta\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} \frac{(x-a)^{\alpha-1}(b-x)^{\beta-1}}{(b-a)^{\alpha+\beta+1}} + \frac{1-\theta}{b-a} & \text{for } x \in [a,b] \\ 0 & \text{otherwise} \end{cases}$$

F_x:

$$\begin{cases} 0 & \text{for } x \leq a \\ \theta I_z(\alpha,\beta) + \frac{(1-\theta)(x-a)}{b-a} & \text{for } x \in [a,b] \\ 1 & \text{for } x \geq b \end{cases}$$

where $z = (x-a)/(b-a)$

3.3 U-quadratic distribution

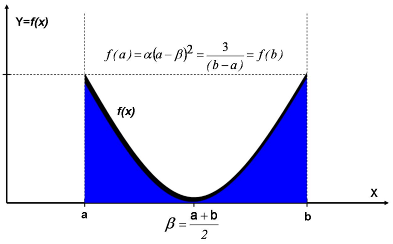

Abbildung 10: Plot of the U-Quadratic Density Function

Params.: $a: \ a \in (-\infty, \infty)$, $b: \ b \in (a, \infty)$, or, $\alpha: \ \alpha \in (0, \infty)$, $\beta: \ \beta \in (-\infty, \infty)$, $\mathcal{W}(X)$: $x \in [a, b]$ $\mathbb{E}[X]$: $\frac{a+b}{2}$ $Var[X]$: $\frac{3}{20}(b-a)^2$
f_x: $\alpha\left(x-\beta\right)^2$
F_x: $\frac{\alpha}{3}\left((x-\beta)^3+(\beta-a)^3\right)$

3.4 Triangular distribution

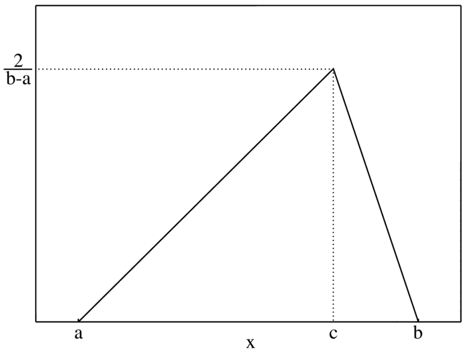

Abbildung 11: Plot of the Triangular PMF

Params.: $a: \ a \in (-\infty, \infty)$, $b: \ a < b$, $c: \ a \le c \le b$ $\mathcal{W}(X)$: $a \le x \le b$ $\mathbb{E}[X]$: $\frac{a+b+c}{3}$ $Var[X]$: $\frac{a^2+b^2+c^2-ab-ac-bc}{18}$
f_x:

$$\begin{cases} 0 & \text{for } x < a, \\ \frac{2(x-a)}{(b-a)(c-a)} & \text{for } a \le x < c, \\ \frac{2}{b-a} & \text{for } x = c, \\ \frac{2(b-x)}{(b-a)(b-c)} & \text{for } c < x \le b, \\ 0 & \text{for } b < x. \end{cases}$$

F_x:

$$\begin{cases} 0 & \text{for } x \le a, \\ \frac{(x-a)^2}{(b-a)(c-a)} & \text{for } a < x \le c, \\ 1-\frac{(b-x)^2}{(b-a)(b-c)} & \text{for } c < x < b, \\ 1 & \text{for } b \le x. \end{cases}$$

3.5 Continuous Bernoulli distribution

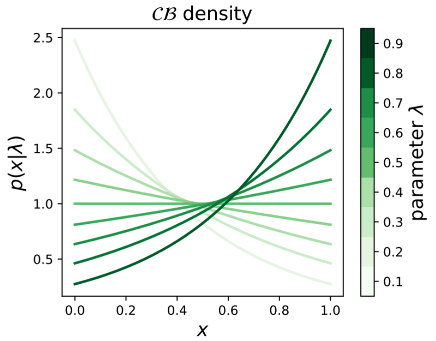

Abbildung 12: Probability density function of the continuous Bernoulli distribution

Params.: $\lambda \in (0,1)$ **Not.**: $\mathcal{CB}(\lambda)$ $\mathcal{W}(X)$: $x \in [0,1]$ $\mathbb{E}[X]$: $\mathrm{E}[X] = \begin{cases} \frac{\lambda}{2\lambda-1} + \frac{1}{2\tanh^{-1}(1-2\lambda)} & \text{if } \lambda \neq \frac{1}{2} \\ \frac{1}{2} & \text{otherwise} \end{cases}$ $Var[X]$: $\mathrm{var}[X] = \begin{cases} \frac{(1-\lambda)\lambda}{(1-2\lambda)^2} + \frac{}{(2} \\ \frac{1}{12} \end{cases}$

f_x: $C(\lambda)\lambda^x(1-\lambda)^{1-x}$, where $C(\lambda) = \begin{cases} \frac{2\tanh^{-1}(1-2\lambda)}{1-2\lambda} & \text{if } \lambda \neq \frac{1}{2} \\ 2 & \text{otherwise} \end{cases}$

F_x: $\begin{cases} \frac{\lambda^x(1-\lambda)^{1-x}+\lambda-1}{2\lambda-1} & \text{if } \lambda \neq \frac{1}{2} \\ x & \text{otherwise} \end{cases}$

3.6 Irwin–Hall distribution

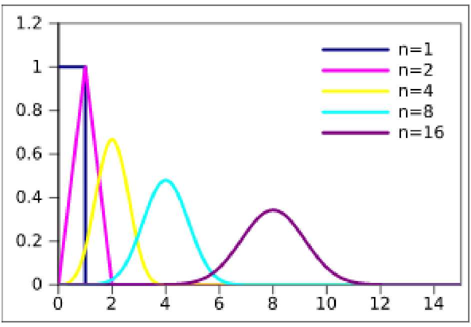

Abbildung 13: Probability mass function for the distribution

Params.: $n \in \mathbf{N}_0$ $\mathcal{W}(X)$: $x \in [0,n]$ $\mathbb{E}[X]$: $\frac{n}{2}$ $Var[X]$: $\frac{n}{12}$

f_x: $\frac{1}{(n-1)!}\sum_{k=0}^{\lfloor x \rfloor}(-1)^k\binom{n}{k}(x-k)^{n-1}$

F_x: $\frac{1}{n!}\sum_{k=0}^{\lfloor x \rfloor}(-1)^k\binom{n}{k}(x-k)^n$

3.7 Kumaraswamy distribution

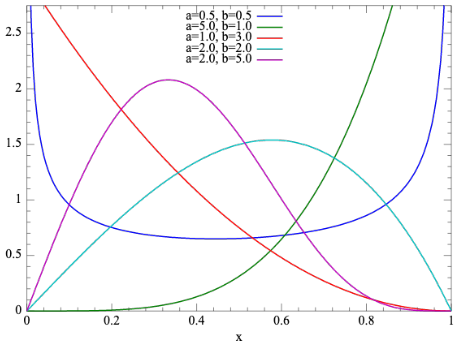

Abbildung 14: Probability density function

Params.: $a > 0$ (real), $b > 0$ (real) $\mathcal{W}(X)$: $x \in (0,1)$ $\mathbb{E}[X]$: $\frac{b\Gamma(1+\frac{1}{a})\Gamma(b)}{\Gamma(1+\frac{1}{a}+b)}$ $Var[X]$: (complicated-see text)

f_x: $abx^{a-1}(1-x^a)^{b-1}$

F_x: $1-(1-x^a)^b$

3.8 Reciprocal distribution

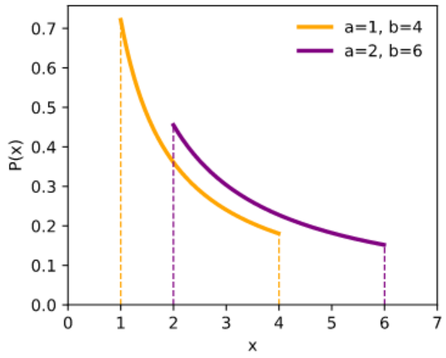

Abbildung 15: Probability density function

Params.: $0 < a < b, a, b \in \mathbb{R}$ $\mathcal{W}(X)$: $[a, b]$ $\mathbb{E}[X]$: $\frac{b-a}{\ln\frac{b}{a}}$ $Var[X]$: $\frac{b^2-a^2}{2\ln\frac{b}{a}} - \left(\frac{b-a}{\ln\frac{b}{a}}\right)^2$
f_x: $\frac{1}{x\ln\frac{b}{a}}$
F_x: $\log_{\frac{b}{a}} \frac{x}{a}$

3.9 Balding–Nichols model

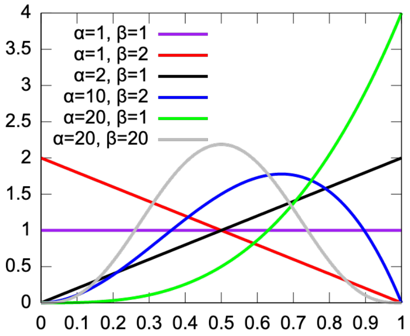

Abbildung 16: 352px

Params.: $0 < F < 1$ (real), $0 < p < 1$ (real), For ease of notation, let, $\alpha = \frac{1-F}{F}p$, and , $\beta = \frac{1-F}{F}(1-p)$ $\mathcal{W}(X)$: $x \in (0; 1)$ $\mathbb{E}[X]$: p $Var[X]$: $Fp(1-p)$
f_x: $\frac{x^{\alpha-1}(1-x)^{\beta-1}}{\mathrm{B}(\alpha,\beta)}$
F_x: $I_x(\alpha, \beta)$

3.10 Wigner semicircle distribution

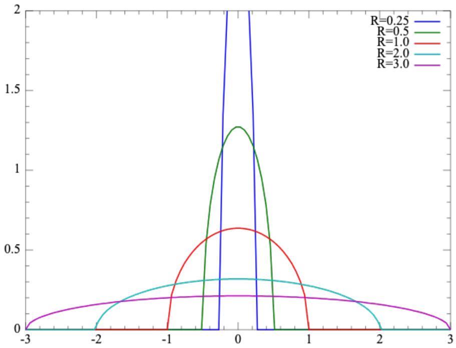

Abbildung 17: Plot of the Wigner semicircle PDF

Params.: $R > 0$radius (real) $\mathcal{W}(X)$: $x \in [-R; +R]$ $\mathbb{E}[X]$: 0 $Var[X]$: $\frac{R^2}{4}$
f_x: $\frac{2}{\pi R^2}\sqrt{R^2 - x^2}$
F_x: $\frac{1}{2} + \frac{x\sqrt{R^2-x^2}}{\pi R^2} + \frac{\arcsin\left(\frac{x}{R}\right)}{\pi}$, for $-R \leq x \leq R$

3.11 Raised cosine distribution

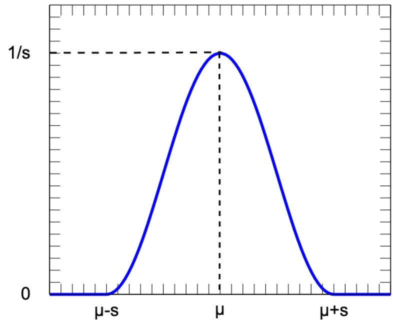

Abbildung 18: Plot of the raised cosine PDF

Params.: μ (real), $s > 0$ (real) $\mathcal{W}(X)$: $x \in [\mu - s, \mu + s]$ $\mathbb{E}[X]$: μ $Var[X]$: $s^2\left(\frac{1}{3} - \frac{2}{\pi^2}\right)$
f_x:

$$\frac{1}{2s}\left[1 + \cos\left(\frac{x-\mu}{s}\pi\right)\right] = \frac{1}{s}\operatorname{hvc}\left(\frac{x-\mu}{s}\pi\right)$$

F_x:

$$\frac{1}{2}\left[1 + \frac{x-\mu}{s} + \frac{1}{\pi}\sin\left(\frac{x-\mu}{s}\pi\right)\right]$$

3.12 Arcsine distribution

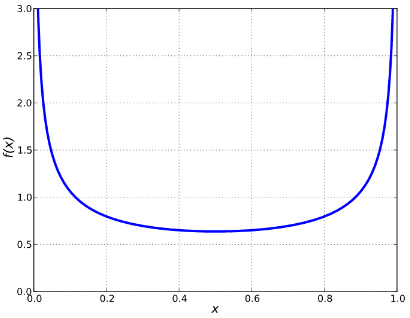

Abbildung 19: Probability density function for the arcsine distribution

Params.: none $\mathcal{W}(X)$: $x \in [0, 1]$ $\mathbb{E}[X]$: $\frac{1}{2}$ $Var[X]$: $\frac{1}{8}$
f_x: $f(x) = \frac{1}{\pi\sqrt{x(1-x)}}$
F_x: $F(x) = \frac{2}{\pi}\arcsin\left(\sqrt{x}\right)$

3.13 Logit-normal distribution

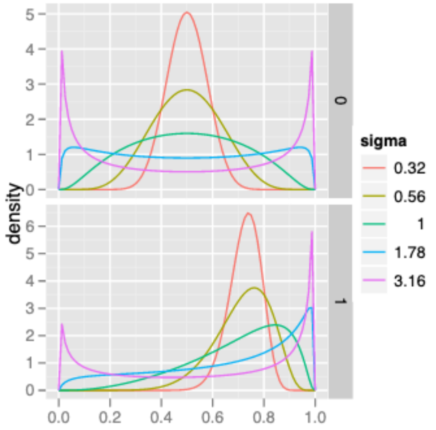

Abbildung 20: Plot of the Logitnormal PDF

Params.: ^{2} ¿ 0 — squared scale (real),, $\mu \in \mathbf{R}$ — location **Not.**: $P(\mathcal{N}(\mu, \sigma^2))$ $\mathcal{W}(X)$: $x \in (0, 1)$ $\mathbb{E}[X]$: no analytical solution $Var[X]$: no analytical solution
f_x: $\frac{1}{\sigma\sqrt{2\pi}}\, e^{-\frac{(\operatorname{logit}(x)-\mu)^2}{2\sigma^2}} \frac{1}{x(1-x)}$
F_x: $\frac{1}{2}\Big[1+\operatorname{erf}\Big(\frac{\operatorname{logit}(x)-\mu}{\sqrt{2\sigma^2}}\Big)\Big]$

3.14 Beta distribution

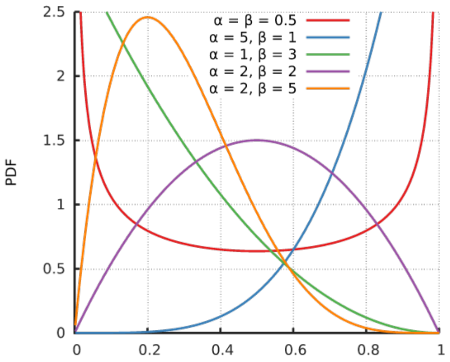

Abbildung 21: Probability density function for the Beta distribution

Params.: ¿ 0 shape (real), ¿ 0 shape (real) **Not.**: Beta(,) $\mathcal{W}(X)$: $x \in [0, 1]$ or $x \in (0, 1)$ $\mathbb{E}[X]$: $\mathrm{E}[X] = \frac{\alpha}{\alpha+\beta}$, $\mathrm{E}[\ln X] = \psi(\alpha) - \psi(\alpha+\beta)$, , $\mathrm{E}[X \ln X] = \frac{\alpha}{\alpha+\beta}\,[\psi(\alpha+1) - \psi(\alpha+\beta+1)]$, (see digamma function and see section: Geometric mean) $Var[X]$: $\mathrm{var}[X] = \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$, $\mathrm{var}[\ln X] = \psi_1(\alpha) - \psi_1(\alpha+\beta)$, (see trigamma function and see section: Geometric variance)
f_x: $\frac{x^{\alpha-1}(1-x)^{\beta-1}}{\mathrm{B}(\alpha,\beta)}$, where $\mathrm{B}(\alpha, \beta) = \frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)}$ and Γ is the Gamma function.
F_x: $I_x(\alpha, \beta)$ (the regularized incomplete beta function)

3.15 Uniform distribution (continuous)

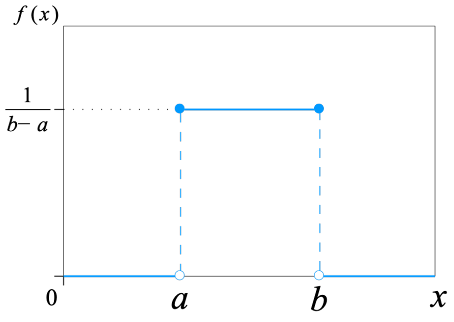

Abbildung 22: the maximum convention

Params.: $-\infty < a < b < \infty$ **Not.**: $\mathcal{U}(a, b)$ or $\mathrm{unif}(a, b)$ $\mathcal{W}(X)$: $x \in [a, b]$ $\mathbb{E}[X]$: $\frac{1}{2}(a+b)$ $Var[X]$: $\frac{1}{12}(b-a)^2$
f_x:

$$\begin{cases} \frac{1}{b-a} & \text{for } x \in [a, b] \\ 0 & \text{otherwise} \end{cases}$$

F_x:

$$\begin{cases} 0 & \text{for } x < a \\ \frac{x-a}{b-a} & \text{for } x \in [a, b] \\ 1 & \text{for } x > b \end{cases}$$

3.16 Bates distribution

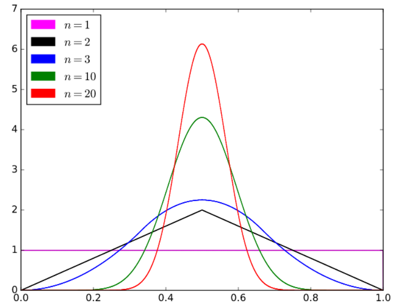

Abbildung 23: 325px

Params.: $-\infty < a < b < \infty$, $n \geq 1$ integer $\mathcal{W}(X)$: $x \in [a, b]$ $\mathbb{E}[X]$: $\frac{1}{2}(a+b)$ $Var[X]$: $\frac{1}{12n}(b-a)^2$
f_x: see below

3.17 ARGUS distribution

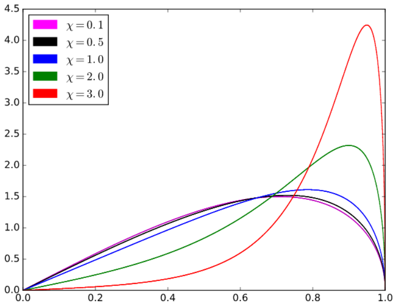

Abbildung 24: 325px

Params.: $c > 0$ cut-off (real), $\chi > 0$ curvature (real) $\mathcal{W}(X)$: $x \in (0, c)$ $\mathbb{E}[X]$: $\mu = c\sqrt{\pi/8}\ \frac{\chi e^{-\frac{\chi^2}{4}} I_1(\frac{\chi^2}{4})}{\Psi(\chi)}$, , where I_1 is the Modified Bessel function of the first kind of order 1, and $\Psi(x)$ is given in the text. $Var[X]$: $c^2\left(1 - \frac{3}{\chi^2} + \frac{\chi\varphi(\chi)}{\Psi(\chi)}\right) - \mu^2$
f_x: see text
F_x: see text

4 Continuous univariate supported on a semi-infinite interval

4.1 Benktander type I distribution

Params.: $a > 0$ (real), $b > 0$ real $\mathcal{W}(X)$: $x \geq 1$ $\mathbb{E}[X]$: $1 + \frac{1}{a}$ $Var[X]$: $\frac{-\sqrt{b} + a e^{\frac{(a-1)^2}{4b}} \sqrt{\pi}\ \mathrm{erfc}\left(\frac{a-1}{2\sqrt{b}}\right)}{a^2\sqrt{b}}$
f_x: $\left(\left[\left(1 + \frac{2b\log x}{a}\right)(1 + a + 2b\log x)\right] - \frac{2b}{a}\right) x^{-(2+a+b\log x)}$
F_x: $1 - \left(1 + \frac{2b}{a}\log x\right) x^{-(a+1+b\log x)}$

4.2 Benini distribution

Params.: $\alpha > 0$ shape (real), $\beta > 0$ shape (real), $\sigma > 0$ scale (real) $\mathcal{W}(X)$: $x > \sigma$ $\mathbb{E}[X]$: $\sigma + \frac{\sigma}{\sqrt{2\beta}} H_{-1}\left(\frac{-1+\alpha}{\sqrt{2\beta}}\right)$, where $H_n(x)$ is the **probabilists' Hermite polynomials"** $Var[X]$: $\left(\sigma^2 + \frac{2\sigma^2}{\sqrt{2\beta}} H_{-1}\left(\frac{-}{\sqrt{}}\right.\right.$
μ^2
f_x: $e^{-\alpha\log\frac{x}{\sigma} - \beta\left[\log\frac{x}{\sigma}\right]^2}\left(\frac{\alpha}{x} + \frac{2\beta\log\frac{x}{\sigma}}{x}\right)$
F_x: $1 - e^{-\alpha\log\frac{x}{\sigma} - \beta[\log\frac{x}{\sigma}]^2}$

4.3 Discrete Weibull distribution

Params.: $\alpha > 0$ scale , $\beta > 0$ shape $\mathcal{W}(X)$: $x \in \{0, 1, 2, \ldots\}$
f_x:

$$\exp\left[-\left(\frac{x}{\alpha}\right)^{\beta}\right] - \exp\left[-\left(\frac{x+1}{\alpha}\right)^{\beta}\right]$$

F_x: $1 - \exp\left[-\left(\frac{x+1}{\alpha}\right)^{\beta}\right]$

4.4 Type-2 Gumbel distribution

Params.: a(real), $b$shape (real) $\mathbb{E}[X]$: $b^{1/a}\Gamma(1-1/a)$ $Var[X]$: $b^{2/a}(\Gamma(1-2/a) - \Gamma(1-1/a)^2)$
f_x: $abx^{-a-1}e^{-bx^{-a}}$
F_x: $e^{-bx^{-a}}$

4.5 Log-Cauchy distribution

Params.: μ (real), $\sigma > 0$ (real) $\mathcal{W}(X)$: $x \in (0, +\infty)$ $\mathbb{E}[X]$: infinite $Var[X]$: infinite
f_x: $\frac{1}{x\pi}\left[\frac{\sigma}{(\ln x - \mu)^2 + \sigma^2}\right], \quad x > 0$
F_x: $\frac{1}{\pi}\arctan\left(\frac{\ln x - \mu}{\sigma}\right) + \frac{1}{2}, \quad x > 0$

4.6 Hypoexponential distribution

Params.: $\lambda_1, \ldots, \lambda_k > 0$ rates (real) $\mathcal{W}(X)$: $x \in [0; \infty)$ $\mathbb{E}[X]$: $\sum_{i=1}^{k} 1/\lambda_i$ $Var[X]$: $\sum_{i=1}^{k} 1/\lambda_i^2$
f_x: Expressed as a phase-type distribution, $-\boldsymbol{\alpha} e^{x\Theta}\Theta\mathbf{1}$, Has no other simple form; see article for details
F_x: Expressed as a phase-type distribution, $1 - \boldsymbol{\alpha} e^{x\Theta}\mathbf{1}$

4.7 Phase-type distribution

Params.: S, $m \times m$ subgenerator matrix, $\boldsymbol{\alpha}$, probability row vector $\mathcal{W}(X)$: $x \in [0; \infty)$ $\mathbb{E}[X]$: $-\boldsymbol{\alpha} S^{-1}\mathbf{1}$ $Var[X]$: $2\boldsymbol{\alpha} S^{-2}\mathbf{1} - (\boldsymbol{\alpha} S^{-1}\mathbf{1})^2$
f_x: $\boldsymbol{\alpha} e^{xS}\boldsymbol{S}^0$, See article for details
F_x: $1 - \boldsymbol{\alpha} e^{xS}\mathbf{1}$

4.8 Log-logistic distribution

Params.: $\alpha > 0$ scale, $\beta > 0$ shape $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $\frac{\alpha\,\pi/\beta}{\sin(\pi/\beta)}$, if $\beta > 1$, else undefined $Var[X]$: See main text
f_x:

$$\frac{(\beta/\alpha)(x/\alpha)^{\beta-1}}{\left(1 + (x/\alpha)^{\beta}\right)^2}$$

F_x: $\frac{1}{1 + (x/\alpha)^{-\beta}}$

4.9 Davis distribution

Params.: $b > 0$ scale, $n > 0$ shape, $\mu > 0$ location $\mathcal{W}(X)$: $x > \mu$ $\mathbb{E}[X]$:

$$\begin{cases} \mu + \frac{b\zeta(n-1)}{(n-1)\zeta(n)} & \text{if } n > 2 \\ \text{Indeterminate} & \text{otherwise} \end{cases}$$

$Var[X]$:

$$\begin{cases} \frac{b^2\left(-(n-2)\zeta(n-1)^2 + (n-1)\zeta(n-2)\zeta(n)\right)}{(n-2)(n-1)^2\zeta(n)^2} & \text{if } n > 3 \\ \text{Indeterminate} & \text{otherwise} \end{cases}$$

f_x: $\frac{b^n (x-\mu)^{-1-n}}{\left(e^{\frac{b}{x-\mu}} - 1\right)\Gamma(n)\zeta(n)}$, Where $\Gamma(n)$ is the Gamma function and $\zeta(n)$ is the Riemann zeta function

4.10 Inverse-chi-squared distribution

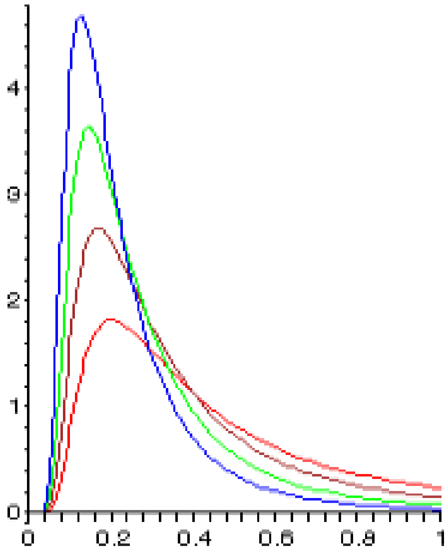

Abbildung 25:

Params.: $\nu > 0$ $\mathcal{W}(X)$: $x \in (0, \infty)$ $\mathbb{E}[X]$: $\frac{1}{\nu-2}$ for $\nu > 2$ $Var[X]$: $\frac{2}{(\nu-2)^2(\nu-4)}$ for $\nu > 4$

f_x: $\frac{2^{-\nu/2}}{\Gamma(\nu/2)} x^{-\nu/2-1} e^{-1/(2x)}$

F_x:

$$\Gamma\left(\frac{\nu}{2}, \frac{1}{2x}\right) \Big/ \Gamma\left(\frac{\nu}{2}\right)$$

4.11 Generalized gamma distribution

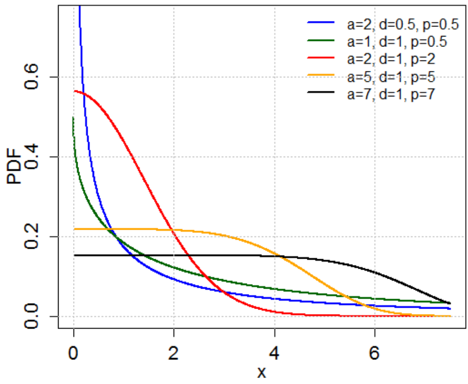

Abbildung 26: Gen Gamma PDF plot

Params.: $a > 0$ (scale), $d > 0, p > 0$ $\mathcal{W}(X)$: $x \in (0, \infty)$ $\mathbb{E}[X]$: $a\frac{\Gamma((d+1)/p)}{\Gamma(d/p)}$ $Var[X]$: $a^2 \left(\frac{\Gamma((d+2)/p)}{\Gamma(d/p)} - \left(\frac{\Gamma((d+1)/p)}{\Gamma(d/p)}\right)^2\right)$

f_x: $\frac{p/a^d}{\Gamma(d/p)} x^{d-1} e^{-(x/a)^p}$

F_x: $\frac{\gamma(d/p,(x/a)^p)}{\Gamma(d/p)}$

4.12 Dagum distribution

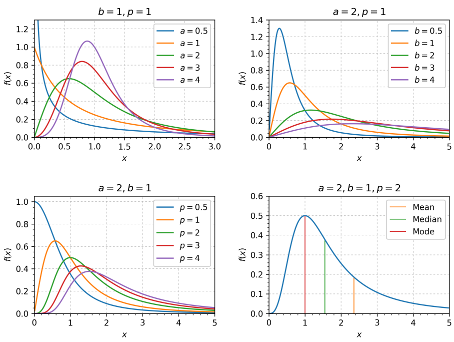

Abbildung 27: The pdf of the Dagum distribution for various parameter specifications.

Params.: $p > 0$ shape , $a > 0$ shape , $b > 0$ scale $\mathcal{W}(X)$: $x > 0$ $\mathbb{E}[X]$:

$$\begin{cases} -\frac{b}{a}\frac{\Gamma\left(-\frac{1}{a}\right)\Gamma\left(\frac{1}{a}+p\right)}{\Gamma(p)} & \text{if } a > 1 \\ \text{Indeterminate} & \text{otherwise} \end{cases}$$

$Var[X]$:

$$\begin{cases} -\frac{b^2}{a^2}\left(2a\frac{\Gamma\left(-\frac{2}{a}\right)\Gamma\left(\frac{2}{a}+p\right)}{\Gamma(p)}+\left(\frac{\Gamma\left(-\frac{1}{a}\right)\Gamma\left(\frac{1}{a}+p\right)}{\Gamma(p)}\right)^2\right) & \text{if } a > 2 \\ \text{Indeterminate} & \text{otherwise} \end{cases}$$

f_x: $\frac{ap}{x}\left(\frac{(\frac{x}{b})^{ap}}{((\frac{x}{b})^a+1)^{p+1}}\right)$

F_x: $\left(1+\left(\frac{x}{b}\right)^{-a}\right)^{-p}$

4.13 Noncentral chi-squared distribution

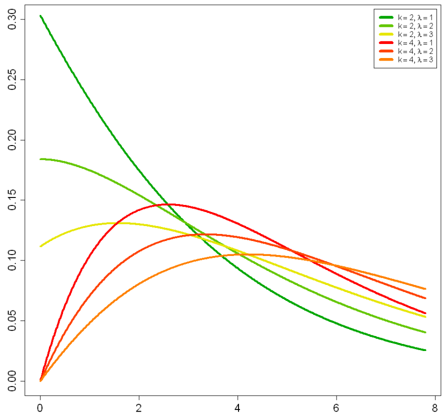

Abbildung 28: 325px

Params.: $k > 0$ degrees of freedom, $\lambda > 0$ non-centrality parameter $\mathcal{W}(X)$: $x \in [0; +\infty)$ $\mathbb{E}[X]$: $k + \lambda$ $Var[X]$: $2(k + 2\lambda)$

f_x:

$$\frac{1}{2}e^{-(x+\lambda)/2}\left(\frac{x}{\lambda}\right)^{k/4-1/2} I_{k/2-1}(\sqrt{\lambda x})$$

F_x: $1 - Q_{\frac{k}{2}}\left(\sqrt{\lambda}, \sqrt{x}\right)$ with Marcum Q-function $Q_M(a, b)$

4.14 Rice distribution

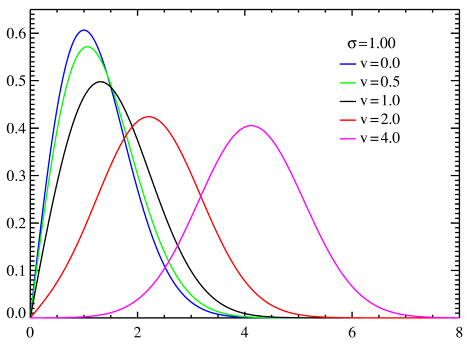

Abbildung 29: Rice probability density functions = 1.0

Params.: $\nu \geq 0$, distance between the reference point and the center of the bivariate distribution,, $\sigma \geq 0$, spread $\mathcal{W}(X)$: $x \in [0,\infty)$ $\mathbb{E}[X]$: $\sigma\sqrt{\pi/2}\,L_{1/2}(-\nu^2/2\sigma^2)$ $Var[X]$: $2\sigma^2+\nu^2-\frac{\pi\sigma^2}{2}L^2_{1/2}\left(\frac{-\nu^2}{2\sigma^2}\right.$
f_x:

$$\frac{x}{\sigma^2}\exp\left(\frac{-(x^2+\nu^2)}{2\sigma^2}\right)I_0\left(\frac{x\nu}{\sigma^2}\right)$$

F_x: $1-Q_1\left(\frac{\nu}{\sigma},\frac{x}{\sigma}\right)$ where Q_1 is the Marcum Q-function

4.15 Burr distribution

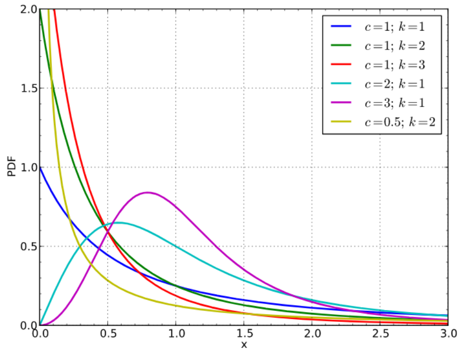

Abbildung 30: 325px

Params.: $c > 0$, $k > 0$ $\mathcal{W}(X)$: $x > 0$ $\mathbb{E}[X]$: $\mu_1 = k\,\mathrm{B}(k-1/c,\,1+1/c)$ where () is the beta function $Var[X]$: $-\mu_1^2+\mu_2$
f_x: $ck\frac{x^{c-1}}{(1+x^c)^{k+1}}$
F_x: $1-(1+x^c)^{-k}$

4.16 Beta prime distribution

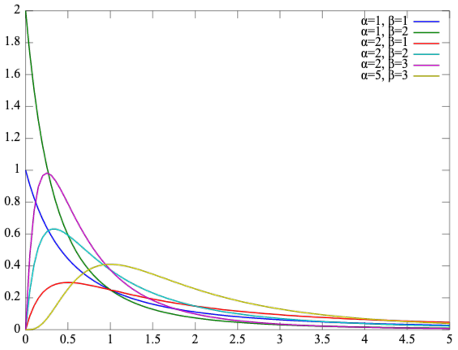

Abbildung 31: 325px

Params.: $\alpha > 0$ shape (real), $\beta > 0$ shape (real) $\mathcal{W}(X)$: $x \in [0,\infty)$ $\mathbb{E}[X]$: $\frac{\alpha}{\beta-1}$ if $\beta > 1$ $Var[X]$: $\frac{\alpha(\alpha+\beta-1)}{(\beta-2)(\beta-1)^2}$ if $\beta > 2$
f_x: $f(x) = \frac{x^{\alpha-1}(1+x)^{-\alpha-\beta}}{B(\alpha,\beta)}$
F_x: $I_{\frac{x}{1+x}(\alpha,\beta)}$ where $I_x(\alpha,\beta)$ is the incomplete beta function

4.17 Fréchet distribution

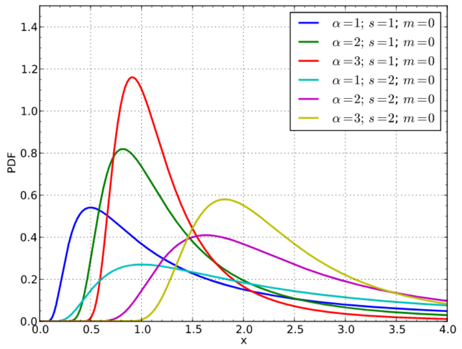

Abbildung 32: PDF of the Fréchet distribution

Params.: $\alpha \in (0, \infty)$ shape. , (Optionally, two more parameters) , $s \in (0, \infty)$ scale (default: $s = 1$) , $m \in (-\infty, \infty)$ location of minimum (default: $m = 0$) $\mathcal{W}(X)$: $x > m$ $\mathbb{E}[X]$:

$$\begin{cases} m + s\Gamma\left(1 - \frac{1}{\alpha}\right) & \text{for } \alpha > 1 \\ \infty & \text{otherwise} \end{cases}$$

$Var[X]$:

$$\begin{cases} s^2\left(\Gamma\left(1 - \frac{2}{\alpha}\right) - \left(\Gamma\left(1 - \frac{1}{\alpha}\right)\right)^2\right) & \text{for } \alpha > 2 \\ \infty & \text{otherwise} \end{cases}$$

f_x: $\frac{\alpha}{s} \ \left(\frac{x-m}{s}\right)^{-1-\alpha} \ e^{-(\frac{x-m}{s})^{-\alpha}}$
F_x: $e^{-(\frac{x-m}{s})^{-\alpha}}$

4.18 Benktander type II distribution

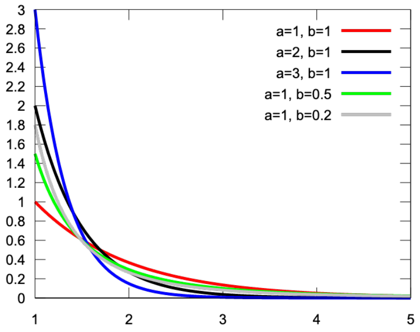

Abbildung 33: 325px

Params.: $a > 0$ (real), $0 < b \leq 1$ (real) $\mathcal{W}(X)$: $x \geq 1$ $\mathbb{E}[X]$: $1 + \frac{1}{a}$ $Var[X]$: $\frac{-b+2ae^{\frac{a}{b}}\mathbf{E}_{1-\frac{1}{b}}\left(\frac{a}{b}\right)}{a^2 b}$, Where $\mathbf{E}_n(x)$ is the generalized Exponential integral
f_x: $e^{\frac{a}{b}(1-x^b)}x^{b-2}\left(ax^b - b + 1\right)$
F_x: $1 - x^{b-1}e^{\frac{a}{b}(1-x^b)}$

4.19 Pareto distribution

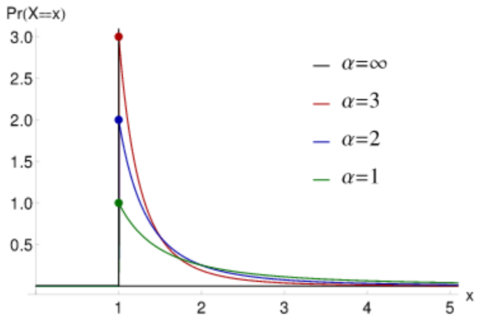

Abbildung 34: Pareto Type I probability density functions for various

Params.: $x_\mathrm{m} > 0$ scale (real), $\alpha > 0$ shape (real) $\mathcal{W}(X)$: $x \in [x_\mathrm{m}, \infty)$ $\mathbb{E}[X]$:

$$\begin{cases} \infty & \text{for } \alpha \leq 1 \\ \frac{\alpha x_\mathrm{m}}{\alpha - 1} & \text{for } \alpha > 1 \end{cases}$$

$Var[X]$:

$$\begin{cases} \infty & \text{for } \alpha \leq 2 \\ \frac{x_\mathrm{m}^2 \alpha}{(\alpha - 1)^2 (\alpha - 2)} & \text{for } \alpha > 2 \end{cases}$$

f_x: $\frac{\alpha x_\mathrm{m}^\alpha}{x^{\alpha+1}}$
F_x: $1 - \left(\frac{x_\mathrm{m}}{x}\right)^\alpha$

4.20 Erlang distribution

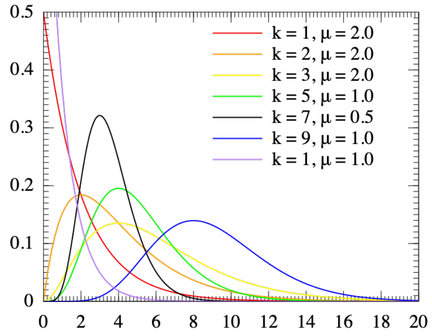

Abbildung 35: Probability density plots of Erlang distributions

Params.: $k \in \{1, 2, 3, \ldots\}$, shape , $\lambda \in (0, \infty)$, rate , alt.: $\mu = 1/\lambda$, scale $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $\frac{k}{\lambda}$ $Var[X]$: $\frac{k}{\lambda^2}$
f_x: $\frac{\lambda^k x^{k-1} e^{-\lambda x}}{(k-1)!}$
F_x: $P(k, \lambda x) = \frac{\gamma(k, \lambda x)}{(k-1)!} = 1 - \sum_{n=0}^{k-1} \frac{1}{n!} e^{-\lambda x} (\lambda x)^n$

4.21 F-distribution

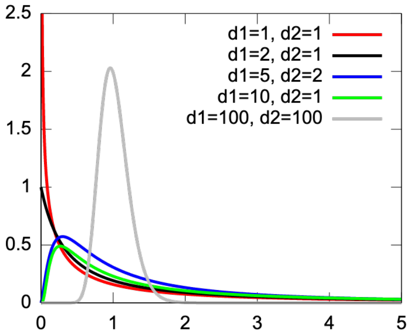

Abbildung 36: 325px

Params.: d_1, d_2 ¿ 0 deg. of freedom $\mathcal{W}(X)$: $x \in (0, +\infty)$ if $d_1 = 1$, otherwise $x \in [0, +\infty)$ $\mathbb{E}[X]$: $\frac{d_2}{d_2 - 2}$, for d_2 ¿ 2 $Var[X]$: $\frac{2\, d_2^2\, (d_1 + d_2 - 2)}{d_1 (d_2 - 2)^2 (d_2 - 4)}$, for d_2 ¿ 4
f_x: $\frac{\sqrt{\frac{(d_1 x)^{d_1} d_2^{d_2}}{(d_1 x + d_2)^{d_1 + d_2}}}}{x\, \mathrm{B}\!\left(\frac{d_1}{2}, \frac{d_2}{2}\right)}$
F_x: $I_{\frac{d_1 x}{d_1 x + d_2}} \left(\frac{d_1}{2}, \frac{d_2}{2}\right)$

4.22 Shifted Gompertz distribution

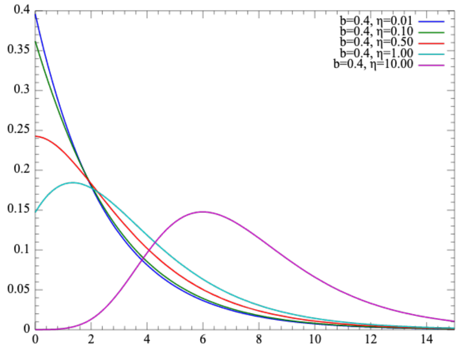

Abbildung 37: Probability density plots of shifted Gompertz distributions

Params.: $b \geq 0$ scale (real), $\eta \geq 0$ shape (real) $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X$
$(-1/b)\{\mathrm{E}[\ln(X)] - \ln(\eta)\}$ where $X = \eta e^{-bx}$ and

$$\mathrm{E}[\ln(X)] = [1{+}1/\eta]\int_0^\eta e^{-X}[\ln(X)]dX \tag{1}$$

$$-1/\eta\int_0^\eta Xe^{-X}[\ln(X)]dX \tag{2}$$

$Var[X]$: $(1/b^2)(\mathrm{E}\{[\ln(X)]^2\} - (\mathrm{E}[\ln(X)])^2)$ where $X = \eta e^{-bx}$ and

$$\mathrm{E}\{[\ln(X)]^2\} = [1{+}1/\eta]\int_0^\eta e^{-X}[\ln(X)]^2 dX \tag{3}$$

$$-1/\eta\int_0^\eta Xe^{-X}[\ln(X)]^2 dX \tag{4}$$

f_x: $be^{-bx}e^{-\eta e^{-bx}}\left[1 + \eta\left(1 - e^{-bx}\right)\right]$
F_x: $\left(1 - e^{-bx}\right)e^{-\eta e^{-bx}}$

4.23 Chi distribution

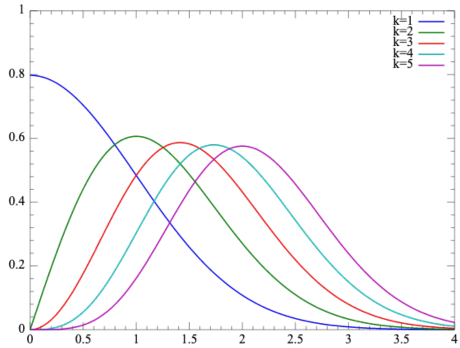

Abbildung 38: Plot of the Chi PMF

Params.: $k > 0$ (degrees of freedom) $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $\mu = \sqrt{2}\,\frac{\Gamma((k+1)/2)}{\Gamma(k/2)}$ $Var[X]$: $\sigma^2 = k - \mu^2$
f_x: $\frac{1}{2^{(k/2)-1}\Gamma(k/2)}\, x^{k-1}e^{-x^2/2}$
F_x: $P(k/2, x^2/2)$

4.24 Nakagami distribution

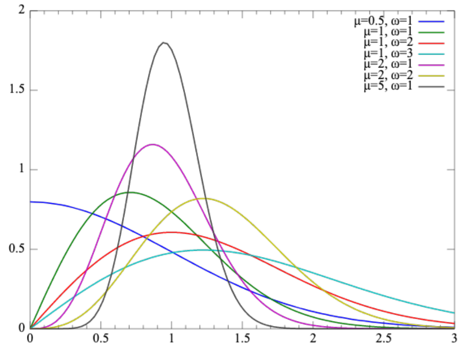

Abbildung 39: 325px

Params.: m or $\mu \geq 0.5$ shape (real), Ω or $\omega > 0$ spread (real) $\mathcal{W}(X)$
$x > 0$ $\mathbb{E}[X]$: $\frac{\Gamma(m+\frac{1}{2})}{\Gamma(m)} \left(\frac{\Omega}{m}\right)^{1/2}$ $Var[X]$: $\Omega\left(1 - \frac{1}{m}\left(\frac{\Gamma(m+\frac{1}{2})}{\Gamma(m)}\right)^2\right)$
f_x: $\frac{2m^m}{\Gamma(m)\Omega^m} x^{2m-1} \exp\left(-\frac{m}{\Omega}x^2\right)$
F_x: $\frac{\gamma\left(m, \frac{m}{\Omega}x^2\right)}{\Gamma(m)}$

4.25 Inverse-gamma distribution

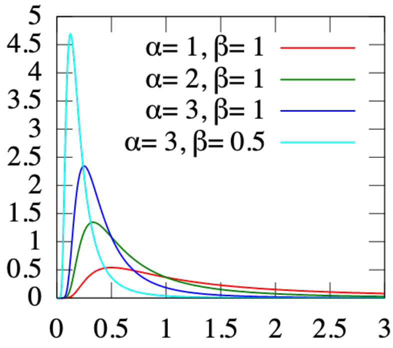

Abbildung 40: 325px

Params.: $\alpha > 0$ shape (real), $\beta > 0$ scale (real) $\mathcal{W}(X)$: $x \in (0, \infty)$ $\mathbb{E}[$
$\frac{\beta}{\alpha-1}$ for $\alpha > 1$ $Var[X]$: $\frac{\beta^2}{(\alpha-1)^2(\alpha-2)}$ for $\alpha > 2$
f_x: $\frac{\beta^\alpha}{\Gamma(\alpha)} x^{-\alpha-1} \exp\left(-\frac{\beta}{x}\right)$
F_x: $\frac{\Gamma(\alpha, \beta/x)}{\Gamma(\alpha)}$

4.26 Exponential distribution

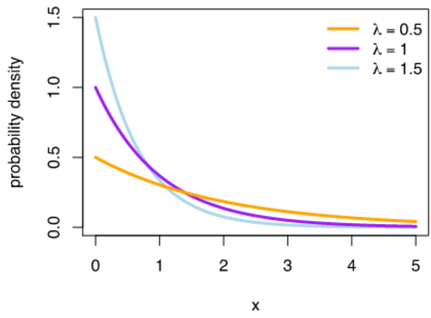

Abbildung 41: plot of the probability density function of the exponential distribution

Params.: $\lambda > 0$, rate, or inverse scale $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $\frac{1}{\lambda}$ $Var[X]$: $\frac{1}{\lambda^2}$
f_x: $\lambda e^{-\lambda x}$
F_x: $1 - e^{-\lambda x}$

4.27 Lévy distribution

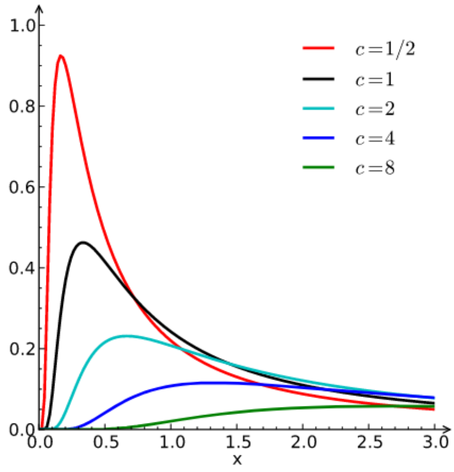

Abbildung 42: Levy distribution PDF

Params.: μ location; $c > 0$ scale $\mathcal{W}(X)$: $x \in [\mu, \infty)$ $\mathbb{E}[X]$: ∞ $Var[X]$ ∞

f_x: $\sqrt{\frac{c}{2\pi}}\ \frac{e^{-\frac{c}{2(x-\mu)}}}{(x-\mu)^{3/2}}$

F_x: $\operatorname{erfc}\left(\sqrt{\frac{c}{2(x-\mu)}}\right)$

4.28 Inverse Gaussian distribution

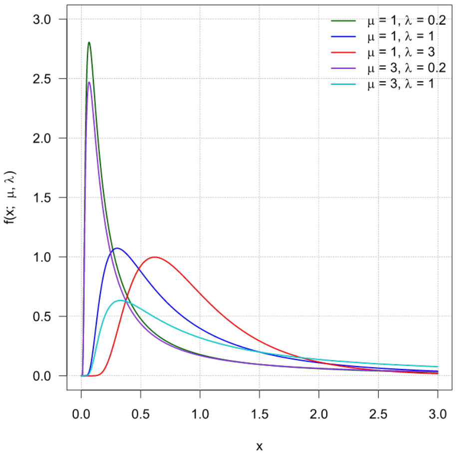

Abbildung 43: 325px

Params.: $\mu > 0$, $\lambda > 0$ **Not.**: $\mathrm{IG}\,(\mu, \lambda)$ $\mathcal{W}(X)$: $x \in (0, \infty)$ $\mathbb{E}[X]$: $\mathrm{E}[X] = \mu$, $\mathrm{E}[\frac{1}{X}] = \frac{1}{\mu} + \frac{1}{\lambda}$ $Var[X]$: $\mathrm{Var}[X] = \frac{\mu^3}{\lambda}$, $\mathrm{Var}[\frac{1}{X}] = \frac{1}{\mu\lambda} + \frac{2}{\lambda^2}$

f_x: $\sqrt{\frac{\lambda}{2\pi x^3}} \exp\left[-\frac{\lambda(x-\mu)^2}{2\mu^2 x}\right]$

F_x: $\Phi\left(\sqrt{\frac{\lambda}{x}}\left(\frac{x}{\mu} - 1\right)\right) + \exp\left(\frac{2\lambda}{\mu}\right)\Phi\left(-\sqrt{\frac{\lambda}{x}}\left(\frac{x}{\mu} + 1\right)\right)$ where Φ is the standard normal (standard Gaussian) distribution c.d.f.

4.29 Rayleigh distribution

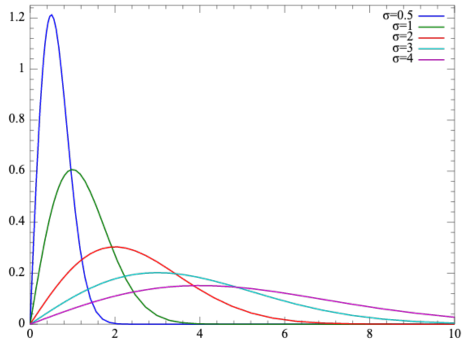

Abbildung 44: Plot of the Rayleigh PDF

Params.: scale: $\sigma > 0$ $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $\sigma\sqrt{\frac{\pi}{2}}$ $Var[X]$: $\frac{4-\pi}{2}\sigma^2$
f_x: $\frac{x}{\sigma^2}e^{-x^2/(2\sigma^2)}$
F_x: $1 - e^{-x^2/(2\sigma^2)}$

4.30 Generalized inverse Gaussian distribution

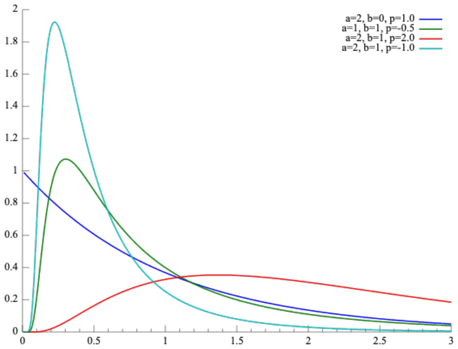

Abbildung 45: Probability density plots of GIG distributions

Params.: a ¿ 0, b ¿ 0, p real $\mathcal{W}(X)$: x ¿ 0 $\mathbb{E}[X]$: $\mathrm{E}[x] = \frac{\sqrt{b}\ K_{p+1}(\sqrt{ab})}{\sqrt{a}\ K_p(\sqrt{ab})}$
, $\mathrm{E}[x^{-1}] = \frac{\sqrt{a}\ K_{p+1}(\sqrt{ab})}{\sqrt{b}\ K_p(\sqrt{ab})} - \frac{2p}{b}$, $\mathrm{E}[\ln x] = \ln\frac{\sqrt{b}}{\sqrt{a}} + \frac{\partial}{\partial p}\ln K_p(\sqrt{ab})$ $Var[X$
$\left(\frac{b}{a}\right)\left[\frac{K_{p+2}(\sqrt{ab})}{K_p(\sqrt{ab})} - \left(\frac{K_{p+1}(\sqrt{ab})}{K_p(\sqrt{ab})}\right)^2\right]$
f_x: $f(x) = \frac{(a/b)^{p/2}}{2K_p(\sqrt{ab})}x^{(p-1)}e^{-(ax+b/x)/2}$

4.31 Half-logistic distribution

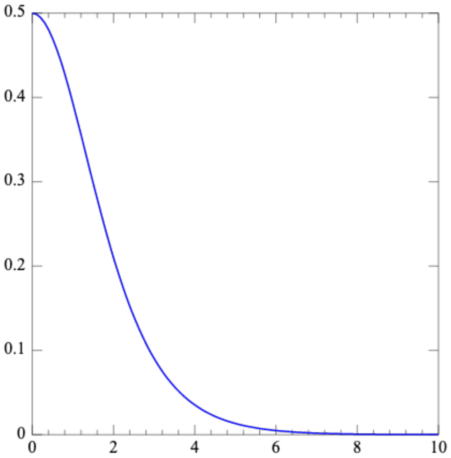

Abbildung 46: Probability density plots of half-logistic distribution

$\mathcal{W}(X)$: $k \in [0; \infty)$ $\mathbb{E}[X]$: $\log_e(4) = 1.386\ldots$ $Var[X]$: $\pi^2/3 - (\log_e(4))^2$
$1.368\ldots$
f_x: $\frac{2e^{-k}}{(1+e^{-k})^2}$
F_x: $\frac{1-e^{-k}}{1+e^{-k}}$

4.32 Gompertz distribution

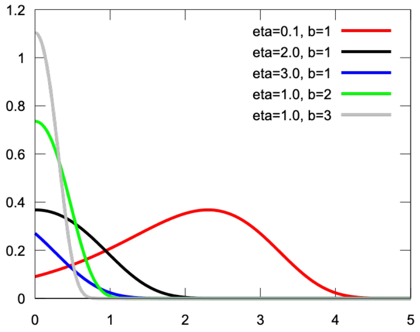

Abbildung 47: 325px

Params.: shape $\eta > 0$, scale $b > 0$ $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $(1/b)e^{\eta}\mathrm{Ei}\left(-\eta\right)$, where $\mathrm{Ei}\left(z\right) = \int\limits_{-z}^{\infty} \left(e^{-v}/v\right) dv$ $Var[X]$: $(1/b)^2 \, e^{\eta} \{-2\eta$ γ^2

$$+ \left(\pi^2/6\right) + 2\gamma \ln\left(\eta\right) + \left[\ln\left(\eta\right)\right]^2 - e^{\eta}\left[\mathrm{Ei}\left(-\eta\right)\right]^2\}$$

,

$$\text{where } \gamma \text{ is the Euler constant:} \tag{5}$$

$$\gamma = -\psi\left(1\right) = 0.577215... \tag{6}$$

$$\text{and } {}_3\mathrm{F}_3\left(1, 1, 1; 2, 2, 2; -z\right) = \tag{7}$$

$$\sum_{k=0}^{\infty} \left[1/\left(k+1\right)^3\right] \left(-1\right)^k \left(z^k/k!\right) \tag{8}$$

f_x: $b\eta \exp\left(\eta + bx - \eta e^{bx}\right)$
F_x: $1 - \exp\left(-\eta\left(e^{bx} - 1\right)\right)$

4.33 Maxwell–Boltzmann distribution

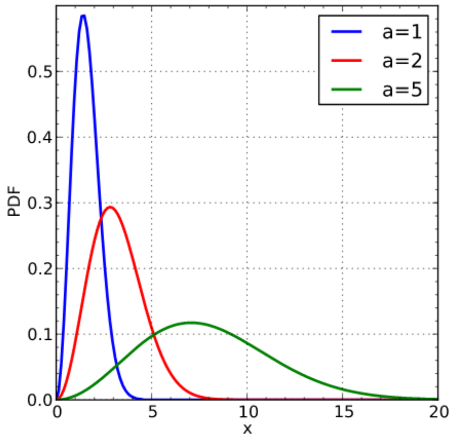

Abbildung 48: 325px

Params.: $a > 0$ $\mathcal{W}(X)$: $x \in (0; \infty)$ $\mathbb{E}[X]$: $\mu = 2a\sqrt{\frac{2}{\pi}}$ $Var[X]$: $\sigma^2 = \frac{a^2(3\pi-8)}{\pi}$
f_x: $\sqrt{\frac{2}{\pi}}\frac{x^2 e^{-x^2/\left(2a^2\right)}}{a^3}$
F_x: $\mathrm{erf}\left(\frac{x}{\sqrt{2}a}\right) - \sqrt{\frac{2}{\pi}}\frac{xe^{-x^2/\left(2a^2\right)}}{a}$ where erf is the error function

4.34 Gompertz distribution

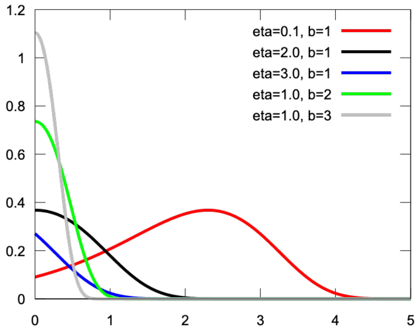

Abbildung 49: 325px

Params.: shape $\eta > 0$, scale $b > 0$ $\mathcal{W}(X)$: $x \in [0, \infty)$ $\mathbb{E}[X]$: $(1/b)e^{\eta}\mathrm{Ei}\left(-\eta\right)$, where $\mathrm{Ei}\left(z\right) = \int\limits_{-z}^{\infty} \left(e^{-v}/v\right) dv$ $Var[X]$: $(1/b)^2 \, e^{\eta} \{-2\eta$ γ^2

$$+ \left(\pi^2/6\right) + 2\gamma \ln\left(\eta\right) + \left[\ln\left(\eta\right)\right]^2 - e^{\eta}\left[\mathrm{Ei}\left(-\eta\right)\right]^2\}$$

,

$$\text{where } \gamma \text{ is the Euler constant:} \tag{9}$$

$$\gamma = -\psi(1) = 0.577215... \tag{10}$$

$$\text{and } {}_3\mathrm{F}_3(1,1,1;2,2,2;-z) = \tag{11}$$

$$\sum_{k=0}^{\infty} \left[1/(k+1)^3\right] (-1)^k \left(z^k/k!\right) \tag{12}$$

f_x: $b\eta \exp\left(\eta + bx - \eta e^{bx}\right)$
F_x: $1 - \exp\left(-\eta\left(e^{bx} - 1\right)\right)$

4.35 Log-normal distribution

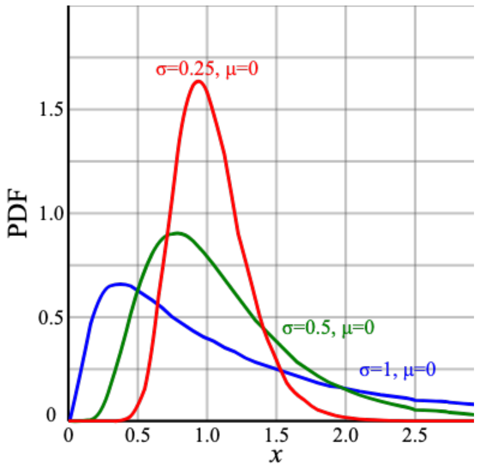

Abbildung 50: Plot of the Lognormal PDF

Params.: $\mu \in (-\infty, +\infty)$, , $\sigma > 0$ **Not.**: Lognormal(μ, σ^2) $\mathcal{W}(X)$: $x \in (0, +\infty)$ $\mathbb{E}[X]$: $\exp\left(\mu + \frac{\sigma^2}{2}\right)$ $Var[X]$: $[\exp(\sigma^2) - 1] \exp(2\mu + \sigma^2)$
f_x: $\frac{1}{x\sigma\sqrt{2\pi}} \exp\left(-\frac{(\ln x - \mu)^2}{2\sigma^2}\right)$
F_x: $\frac{1}{2} + \frac{1}{2}\operatorname{erf}\left[\frac{\ln x - \mu}{\sqrt{2}\sigma}\right]$

4.36 Scaled inverse chi-squared distribution

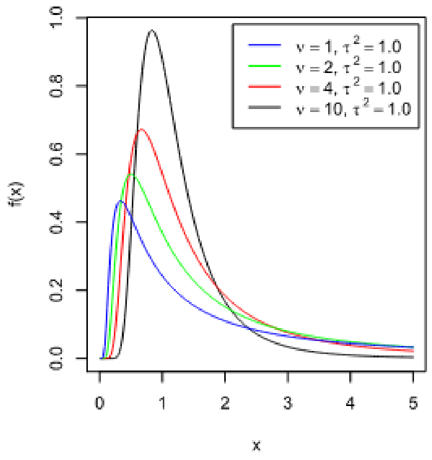

Abbildung 51: 250px

Params.: $\nu > 0$, $\tau^2 > 0$ $\mathcal{W}(X)$: $x \in (0, \infty)$ $\mathbb{E}[X]$: $\frac{\nu\tau^2}{\nu - 2}$ for $\nu > 2$ $Var[X]$: $\frac{2\nu^2\tau^4}{(\nu-2)^2(\nu-4)}$ for $\nu > 4$
f_x:

$$\frac{(\tau^2\nu/2)^{\nu/2}}{\Gamma(\nu/2)} \frac{\exp\left[\frac{-\nu\tau^2}{2x}\right]}{x^{1+\nu/2}}$$

F_x:

$$\Gamma\left(\frac{\nu}{2}, \frac{\tau^2\nu}{2x}\right) / \Gamma\left(\frac{\nu}{2}\right)$$

4.37 Weibull distribution

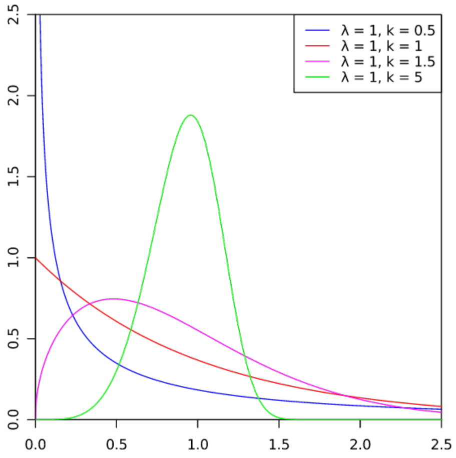

Abbildung 52: Probability distribution function

Params.: $\lambda \in (0, +\infty)$ scale , $k \in (0, +\infty)$ shape $\mathcal{W}(X)$: $x \in [0, +\infty)$ $\mathbb{E}[X]$: $\lambda\,\Gamma(1+1/k)$ $Var[X]$: $\lambda^2 \left[\Gamma\left(1+\frac{2}{k}\right) - \left(\Gamma\left(1+\frac{1}{k}\right)\right)^2\right]$
f_x:

$$f(x) = \begin{cases} \frac{k}{\lambda}\left(\frac{x}{\lambda}\right)^{k-1} e^{-(x/\lambda)^k} & x \geq 0 \\ 0 & x < 0 \end{cases}$$

F_x: $\begin{cases} 1 - e^{-(x/\lambda)^k} & x \geq 0 \\ 0 & x < 0 \end{cases}$

5 Continuous univariate supported on the whole real line

5.1 Generalised hyperbolic distribution

Params.: λ (real), α (real), β asymmetry parameter (real), δ scale parameter (real), μ location (real), $\gamma = \sqrt{\alpha^2 - \beta^2}$ $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: $\mu + \frac{\delta\beta K_{\lambda+1}(\delta\gamma)}{\gamma K_\lambda(\delta\gamma)}$ $Var[X]$:

$$\frac{\delta K_{\lambda+1}(\delta\gamma)}{\gamma K_\lambda(\delta\gamma)} + \frac{\beta^2\delta^2}{\gamma^2}\left(\frac{K_{\lambda+2}(\delta\gamma)}{K_\lambda(\delta\gamma)} - \frac{K_{\lambda+1}^2(\delta\gamma)}{K_\lambda^2(\delta\gamma)}\right)$$

f_x: $\frac{(\gamma/\delta)^\lambda}{\sqrt{2\pi}K_\lambda(\delta\gamma)}\; e^{\beta(x-\mu)}$, $\times \frac{K_{\lambda-1/2}\left(\alpha\sqrt{\delta^2+(x-\mu)^2}\right)}{\left(\sqrt{\delta^2+(x-\mu)^2}/\alpha\right)^{1/2-\lambda}}$

5.2 Normal-inverse Gaussian distribution

Params.: μ location (real), α tail heaviness (real), β asymmetry parameter (real), δ scale parameter (real), $\gamma = \sqrt{\alpha^2 - \beta^2}$ $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: $\mu + \delta\beta/\gamma$ $Var[X]$: $\delta\alpha^2/\gamma^3$
f_x: $\frac{\alpha\delta K_1\left(\alpha\sqrt{\delta^2+(x-\mu)^2}\right)}{\pi\sqrt{\delta^2+(x-\mu)^2}}\; e^{\delta\gamma+\beta(x-\mu)}$, , K_j denotes a modified Bessel function of the third kind

5.3 Variance-gamma distribution

Params.: μ location (real), α (real), β asymmetry parameter (real), $\lambda > 0$, $\gamma = \sqrt{\alpha^2 - \beta^2} > 0$ $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: $\mu + 2\beta\lambda/\gamma^2$ $Var[X]$: $2\lambda(1 + 2\beta^2/\gamma^2)/\gamma^2$
f_x: $\frac{\gamma^{2\lambda}|x-\mu|^{\lambda-1/2}K_{\lambda-1/2}(\alpha|x-\mu|)}{\sqrt{\pi}\Gamma(\lambda)(2\alpha)^{\lambda-1/2}}\; e^{\beta(x-\mu)}$, , K_λ denotes a modified Bessel function of the second kind, Γ denotes the Gamma function

5.4 Asymmetric Laplace distribution

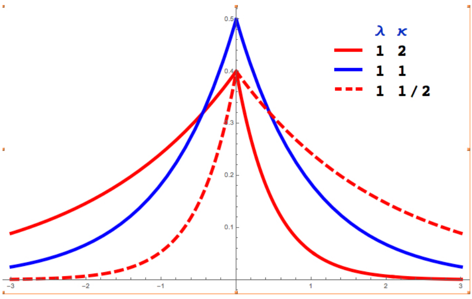

Abbildung 53: 350px

Params.: m location (real), $\lambda > 0$ scale (real), $\kappa > 0$ asymmetry (real) $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: $m + \frac{1-\kappa^2}{\lambda\kappa}$ $Var[X]$: $\frac{1+\kappa^4}{\lambda^2\kappa^2}$
f_x: (see article)
F_x: (see article)

5.5 Holtsmark distribution

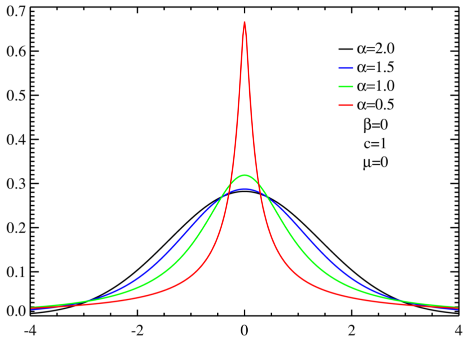

Abbildung 54: Symmetric stable distributions

Params.: $c \in (0, \infty)$ — scale parameter , $\mu \in (-\infty, \infty)$ — location parameter $\mathcal{W}(X)$: $x \in \mathbf{R}$ $\mathbb{E}[X]$: μ $Var[X]$: infinite
f_x: expressible in terms of hypergeometric functions; see text

5.6 Johnson's SU-distribution

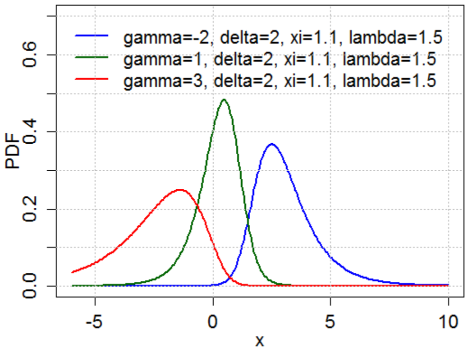

Abbildung 55: JohnsonSU

Params.: $\gamma, \xi, \delta > 0, \lambda > 0$ (real) $\mathcal{W}(X)$: $-\infty$ to $+\infty$ $\mathbb{E}[X]$: $\xi - \lambda \exp\frac{\delta^{-2}}{2}\sinh\left(\frac{\gamma}{\delta}\right)$ $Var[X]$: $\frac{\lambda^2}{2}(\exp(\delta^{-2})-1)\left(\exp(\delta^{-2})\cosh\left(\frac{2\gamma}{\delta}\right)+1\right)$
f_x: $\frac{\delta}{\lambda\sqrt{2\pi}}\frac{1}{\sqrt{1+\left(\frac{x-\xi}{\lambda}\right)^2}}e^{-\frac{1}{2}\left(\gamma+\delta\sinh^{-1}\left(\frac{x-\xi}{\lambda}\right)\right)^2}$
F_x: $\Phi\left(\gamma+\delta\sinh^{-1}\left(\frac{x-\xi}{\lambda}\right)\right)$

5.7 Normal distribution

Params.: $\mu \in \mathbb{R}$ = mean (location), $\sigma^2 > 0$ = variance (squared scale) **Not.**: $\mathcal{N}(\mu, \sigma^2)$ $\mathcal{W}(X)$: $x \in \mathbb{R}$ $\mathbb{E}[X]$: μ $Var[X]$: σ^2

f_x: $\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$
F_x: $\frac{1}{2}\left[1 + \operatorname{erf}\left(\frac{x-\mu}{\sigma\sqrt{2}}\right)\right]$

5.8 Landau distribution

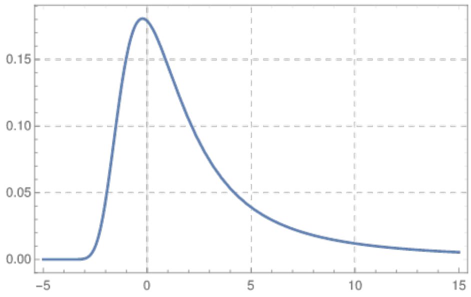

Abbildung 56: 350px

Params.: $c \in (0, \infty)$ — scale parameter , $\mu \in (-\infty, \infty)$ — location parameter $\mathcal{W}(X)$: $\mathbb{R}$ $\mathbb{E}[X]$: Undefined $Var[X]$: Undefined
f_x: $\frac{1}{\pi c} \int_0^\infty e^{-t} \cos\left(t\left(\frac{x-\mu}{c}\right) + \frac{2t}{\pi}\log\left(\frac{t}{c}\right)\right)\, dt$

5.9 Fisher's z-distribution

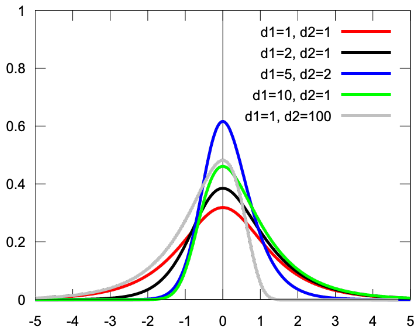

Abbildung 57: 325px

Params.: $d_1 > 0,\ d_2 > 0$ deg. of freedom $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$
f_x: $\frac{2d_1^{d_1/2} d_2^{d_2/2}}{B(d_1/2, d_2/2)} \frac{e^{d_1 x}}{(d_1 e^{2x} + d_2)^{(d_1+d_2)/2}}$

5.10 Generalized normal distribution

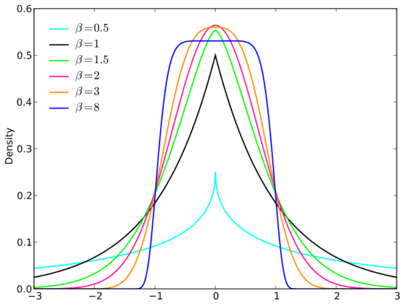

Abbildung 58: Probability density plots of generalized normal distributions

Params.: μ location (real), α scale (positive, real), β shape (positive, real) $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: μ $Var[X]$: $\frac{\alpha^2\Gamma(3/\beta)}{\Gamma(1/\beta)}$
f_x: $\frac{\beta}{2\alpha\Gamma(1/\beta)}\ e^{-(|x-\mu|/\alpha)^\beta}$, , Γ denotes the gamma function
F_x: $\frac{1}{2} + \frac{\operatorname{sign}(x-\mu)}{2} \frac{1}{\Gamma\left(\frac{1}{\beta}\right)} \gamma\left(\frac{1}{\beta}, x\alpha^\beta\right)$.

5.11 Slash distribution

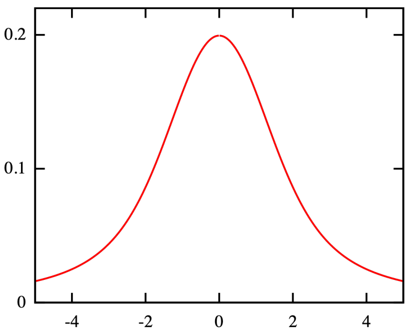

Abbildung 59: center

Params.: none $\mathcal{W}(X)$: $x \in (-\infty, \infty)$ $\mathbb{E}[X]$: Does not exist $Var[X]$: Does not exist
f_x:

$$\begin{cases} \frac{\varphi(0)-\varphi(x)}{x^2} & x \neq 0 \\ \frac{1}{2\sqrt{2\pi}} & x = 0 \end{cases}$$

F_x:

$$\begin{cases} \Phi(x) - [\varphi(0) - \varphi(x)]\,/x & x \neq 0 \\ 1/2 & x = 0 \end{cases}$$

5.12 Laplace distribution

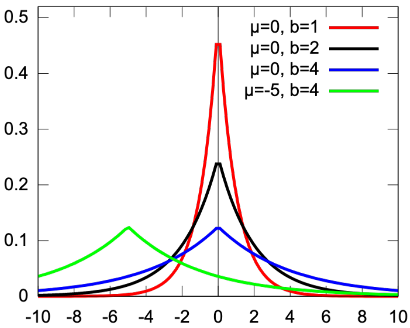

Abbildung 60: Probability density plots of Laplace distributions

Params.: μ location (real), $b > 0$ scale (real) $\mathcal{W}(X)$: $\mathbb{R}$ $\mathbb{E}[X]$: μ $Var[X]$: $2b^2$
f_x: $\frac{1}{2b} \exp\left(-\frac{|x-\mu|}{b}\right)$
F_x:

$$\begin{cases} \frac{1}{2}\exp\left(\frac{x-\mu}{b}\right) & \text{if } x \leq \mu \\ 1 - \frac{1}{2}\exp\left(-\frac{x-\mu}{b}\right) & \text{if } x \geq \mu \end{cases}$$

5.13 Skew normal distribution

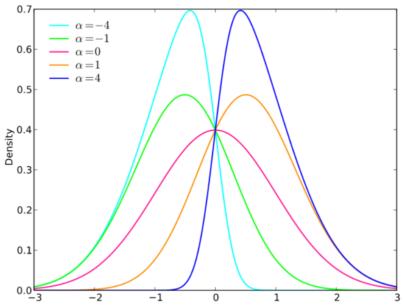

Abbildung 61: Probability density plots of skew normal distributions

Params.: ξ location (real), ω scale (positive, real), α shape (real) $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: $\xi + \omega\delta\sqrt{\frac{2}{\pi}}$ where $\delta = \frac{\alpha}{\sqrt{1+\alpha^2}}$ $Var[X]$: $\omega^2\left(1 - \frac{2\delta^2}{\pi}\right)$
f_x: $\frac{2}{\omega\sqrt{2\pi}} e^{-\frac{(x-\xi)^2}{2\omega^2}} \int_{-\infty}^{\alpha\left(\frac{x-\xi}{\omega}\right)} \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2}{2}}\ dt$
F_x: $\Phi\left(\frac{x-\xi}{\omega}\right) - 2T\left(\frac{x-\xi}{\omega}, \alpha\right)$, $T(h,a)$ is Owen's T function

5.14 Gumbel distribution

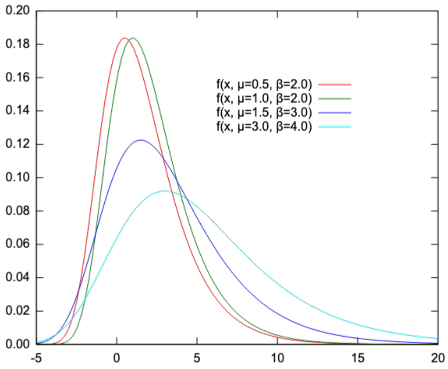

Abbildung 62: Probability distribution function

Params.: μ, location (real), $\beta > 0$, scale (real) $\mathcal{W}(X)$: $x \in \mathbb{R}$ $\mathbb{E}[X]$: $\mu + \beta\gamma$, where γ is the Euler–Mascheroni constant $Var[X]$: $\frac{\pi^2}{6}\beta^2$
f_x: $\frac{1}{\beta} e^{-(z+e^{-z})}$, where $z = \frac{x-\mu}{\beta}$
F_x: $e^{-e^{-(x-\mu)/\beta}}$

5.15 Logistic distribution

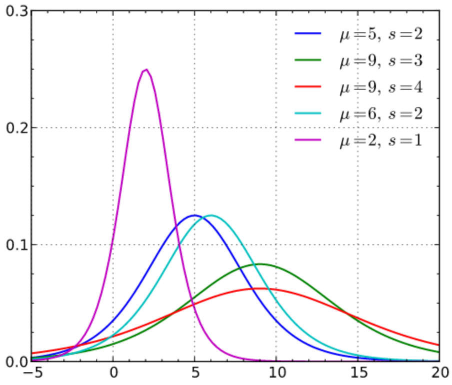

Abbildung 63: Standard logistic PDF

Params.: μ, location (real), $s > 0$, scale (real) $\mathcal{W}(X)$: $x \in (-\infty, \infty)$ $\mathbb{E}[X]$: μ $Var[X]$: $\frac{s^2\pi^2}{3}$
f_x: $\frac{e^{-(x-\mu)/s}}{s\left(1+e^{-(x-\mu)/s}\right)^2}$
F_x: $\frac{1}{1+e^{-(x-\mu)/s}}$

5.16 Noncentral t-distribution

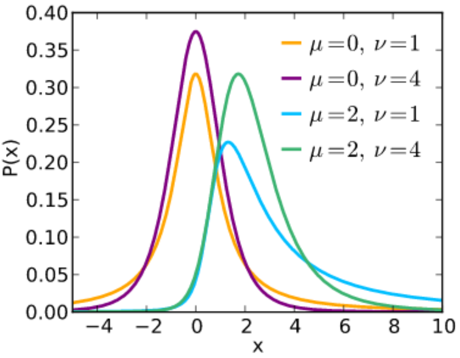

Abbildung 64: 325px

Params.: ¿ 0 degrees of freedom, $\mu \in \Re$ noncentrality parameter $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: see text $Var[X]$: see text
f_x: see text

5.17 Generalized normal distribution

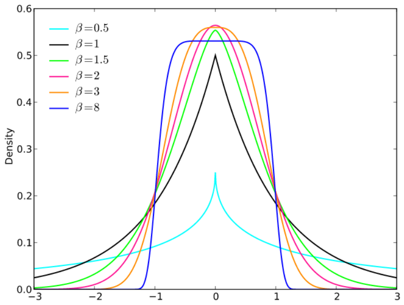

Abbildung 65: Probability density plots of generalized normal distributions

Params.: μ location (real), α scale (positive, real), β shape (positive, real) $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: μ $Var[X]$: $\frac{\alpha^2\Gamma(3/\beta)}{\Gamma(1/\beta)}$
f_x: $\frac{\beta}{2\alpha\Gamma(1/\beta)}\; e^{-(|x-\mu|/\alpha)^\beta}$, , Γ denotes the gamma function
F_x: $\frac{1}{2} + \frac{\text{sign}(x-\mu)}{2} \frac{1}{\Gamma\left(\frac{1}{\beta}\right)} \gamma \left(\frac{1}{\beta}, x\alpha^\beta\right)$.

5.18 Hyperbolic secant distribution

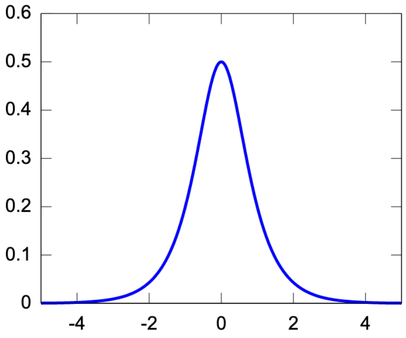

Abbildung 66: Plot of the hyperbolic secant PDF

Params.: *none* $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ $\mathbb{E}[X]$: 0 $Var[X]$: 1
f_x: $\frac{1}{2}\;\operatorname{sech}\!\left(\frac{\pi}{2}\,x\right)$
F_x: $\frac{2}{\pi} \arctan\!\left[\exp\!\left(\frac{\pi}{2}\,x\right)\right]$

5.19 Student's t-distribution

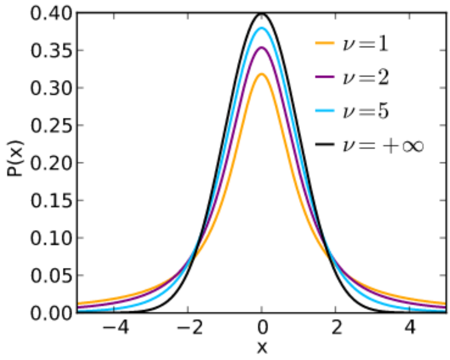

Abbildung 67: 325px

Params.: $\nu > 0$ degrees of freedom (real) $\mathcal{W}(X)$: $x \in (-\infty, \infty)$ $\mathbb{E}[X]$: 0 for $\nu > 1$, otherwise undefined $Var[X]$: $\frac{\nu}{\nu-2}$ for $\nu > 2$, ∞ for $1 < \nu \leq 2$, otherwise undefined
f_x: $\frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\sqrt{\nu\pi}\,\Gamma\left(\frac{\nu}{2}\right)}\left(1+\frac{x^2}{\nu}\right)^{-\frac{\nu+1}{2}}$

5.20 Cauchy distribution

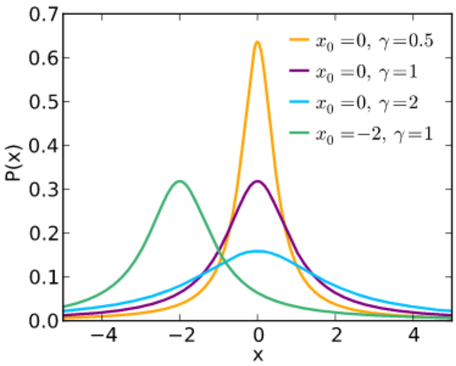

Abbildung 68: Probability density function for the Cauchy distribution

Params.: x_0 location (real), $\gamma > 0$ scale (real) $\mathcal{W}(X)$: $x \in (-\infty, +\infty)$ undefined $Var[X]$: undefined
f_x: $\frac{1}{\pi\gamma\left[1+\left(\frac{x-x_0}{\gamma}\right)^2\right]}$
F_x: $\frac{1}{\pi}\arctan\left(\frac{x-x_0}{\gamma}\right)+\frac{1}{2}$

5.21 Voigt profile

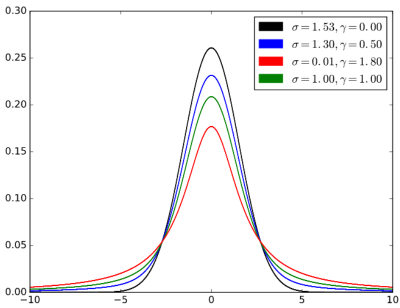

Abbildung 69: Plot of the centered Voigt profile for four cases

Params.: $\gamma, \sigma > 0$ $\mathcal{W}(X)$: $x \in (-\infty, \infty)$ $\mathbb{E}[X]$: (not defined) $Var[X]$: (not defined)
f_x:

$$\frac{\Re[w(z)]}{\sigma\sqrt{2\pi}}, \quad z = \frac{x+i\gamma}{\sigma\sqrt{2}}$$

F_x: (complicated - see text)

6 Continuous univariate with support whose type varies

6.1 Shifted log-logistic distribution

Params.: $\mu \in (-\infty, +\infty)$ location (real), $\sigma \in (0, +\infty)$ scale (real), $\xi \in (-\infty, +\infty)$ shape (real) $\mathcal{W}(X)$: $x \geqslant \mu - \sigma/\xi \ \ (\xi > 0)$, $x \leqslant \mu - \sigma/\xi \ \ (\xi < 0)$, $x \in (-\infty, +\infty) \ \ (\xi = 0)$ $\mathbb{E}[X]$: $\mu + \frac{\sigma}{\xi}(\alpha \csc(\alpha) - 1)$, where $\alpha = \pi\xi$ $Var[X]$: $\frac{\sigma^2}{\xi^2}[2\alpha\csc(2\alpha) - (\alpha\csc(\alpha))^2]$, where $\alpha = \pi\xi$
f_x: $\frac{(1+\xi z)^{-(1/\xi+1)}}{\sigma\left(1+(1+\xi z)^{-1/\xi}\right)^2}$, where $z = (x-\mu)/\sigma$
F_x: $\left(1 + (1+\xi z)^{-1/\xi}\right)^{-1}$, where $z = (x-\mu)/\sigma$

6.2 Generalized extreme value distribution

Params.: $\mu \in \mathbf{R}$ — location,, ¿ 0 — scale,, $\in \mathbf{R}$ — shape. **Not.**: GEV(μ, σ, ξ) $\mathcal{W}(X)$: $x \in [\mu - \ /, +\infty)$ when ¿ 0,, $x \in (-\infty, +\infty)$ when $= 0$,, $x \in (-\infty, \mu - \ /]$ when ¡ 0. $\mathbb{E}[X]$: $\begin{cases} \mu + \sigma(g_1 - 1)/\xi & \text{if} \\ \mu + \sigma\,\gamma & \text{if} \\ \infty & \text{if} \end{cases}$

where $g_k = (1-k)$, , and γ is Euler's constant. $Var[X]$: $\begin{cases} \sigma^2\,(g_2 - g_1^2) \\ \sigma^2\,\frac{\pi^2}{6} \\ \infty \end{cases}$

.
f_x: $\frac{1}{\sigma}\,t(x)^{\xi+1}e^{-t(x)}, \quad \text{where } t(x) = \begin{cases} \left(1+\xi(\frac{x-\mu}{\sigma})\right)^{-1/\xi} & \text{if } \xi \neq 0 \\ e^{-(x-\mu)/\sigma} & \text{if } \xi = 0 \end{cases}$
F_x: $e^{-t(x)}, \quad \text{for } x \in \text{support}$

6.3 Q-exponential distribution

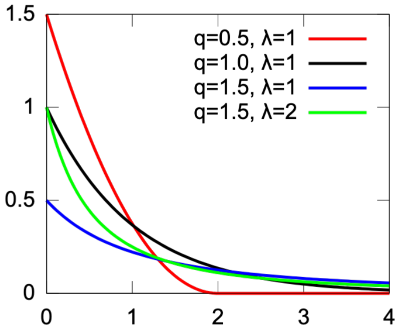

Abbildung 70: Probability density plots of q-exponential distributions

Params.: $q < 2$ shape (real) , $\lambda > 0$ rate (real) $\mathcal{W}(X)$: $x \in [0, \infty)$ for 1 , $x \in \left[0, \frac{1}{\lambda(1-q)}\right)$ for $q < 1$ $\mathbb{E}[X]$: $\frac{1}{\lambda(3-2q)}$ for $q < \frac{3}{2}$, Otherwise undefined $Var[X]$: $\frac{q-2}{(2q-3)^2(3q-4)\lambda^2}$ for $q < \frac{4}{3}$
f_x: $(2-q)\lambda e_q^{-\lambda x}$
F_x: $1 - e_{q'}^{-\lambda x/q'}$ where $q' = \frac{1}{2-q}$

6.4 Tukey lambda distribution

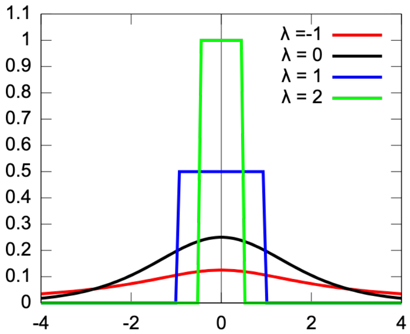

Abbildung 71: Probability density plots of Tukey lambda distributions

Params.: $\in \mathbf{R}$ — shape parameter **Not.**: Tukey() $\mathcal{W}(X)$: $x \in [-1/, 1/]$ for ¿0,, $x \in \mathbf{R}$ for ≤ 0 $\mathbb{E}[X]$: $0,\ \lambda > -1$ $Var[X]$: $\frac{2}{\lambda^2}\left(\frac{1}{1+2\lambda} - \frac{\Gamma(\lambda+1)^2}{\Gamma(2\lambda+2)}\right),\ \lambda > -1/2$, $\frac{\pi^2}{3},\ \lambda = 0$
f_x: $(Q(p;\lambda), q(p;\lambda)^{-1}),\ 0 \leq p \leq 1$
F_x: $(e^{-x}+1)^{-1},\ \lambda = 0$ (special case), $(Q(p;\lambda), p),\ 0 \leq p \leq 1$ (general case)

6.5 Generalized Pareto distribution

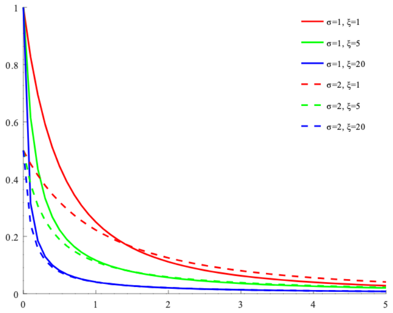

Abbildung 72: Gpdpdf

Params.: $\mu \in (-\infty, \infty)$ location (real), $\sigma \in (0, \infty)$ scale (real), $\xi \in (-\infty, \infty)$ shape (real) $\mathcal{W}(X)$: $x \geqslant \mu\ \ (\xi \geqslant 0)$, $\mu \leqslant x \leqslant \mu - \sigma/\xi\ \ (\xi < 0)$ $\mathbb{E}[X]$: $\mu + \frac{\sigma}{1-\xi}\ \ (\xi < 1)$ $Var[X]$: $\frac{\sigma^2}{(1-\xi)^2(1-2\xi)}\ \ (\xi < 1/2)$
f_x: $\frac{1}{\sigma}(1+\xi z)^{-(1/\xi+1)}$, where $z = \frac{x-\mu}{\sigma}$
F_x: $1-(1+\xi z)^{-1/\xi}$

6.6 Q-Weibull distribution

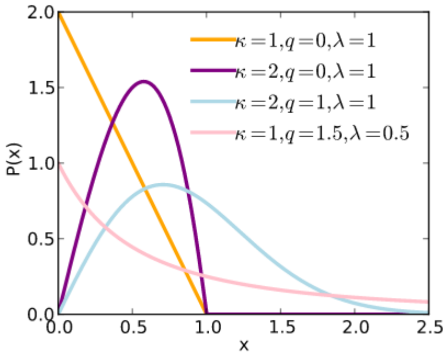

Abbildung 73: Graph of the q-Weibull pdf

Params.: $q < 2$ shape (real) , $\lambda > 0$ rate (real) , $\kappa > 0$ shape (real) $\mathcal{W}(X)$: $x \in [0; +\infty)$ for $q \geq 1$, $x \in [0; \frac{\lambda}{(1-q)^{1/\kappa}})$ for $q < 1$ $\mathbb{E}[X]$:

(see article)
f_x:

$$\begin{cases} (2-q)\frac{\kappa}{\lambda}\left(\frac{x}{\lambda}\right)^{\kappa-1} e_q^{-(x/\lambda)^\kappa} & x \geq 0 \\ 0 & x < 0 \end{cases}$$

F_x: $\begin{cases} 1 - e_{q'}^{-(x/\lambda')^\kappa} & x \geq 0 \\ 0 & x < 0 \end{cases}$

6.7 Q-Gaussian distribution

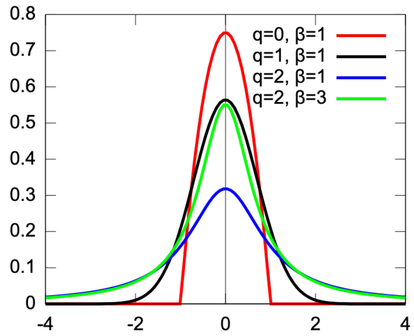

Abbildung 74: Probability density plots of q-Gaussian distributions

Params.: $q < 3$ shape (real) , $\beta > 0$ (real) $\mathcal{W}(X)$: $x \in (-\infty; +\infty)$ for $1 \leq q < 3$, $x \in \left[\pm\frac{1}{\sqrt{\beta(1-q)}}\right]$ for $q < 1$ $\mathbb{E}[X]$: 0 for $q < 2$, otherwise undefined $Var[X]$: $\frac{1}{\beta(5-3q)}$ for $q < \frac{5}{3}$,

$$\infty \text{ for } \frac{5}{3} \leq q < 2$$

, Undefined for $2 \leq q < 3$
f_x: $\frac{\sqrt{\beta}}{C_q} e_q(-\beta x^2)$

6.8 Generalized chi-squared distribution

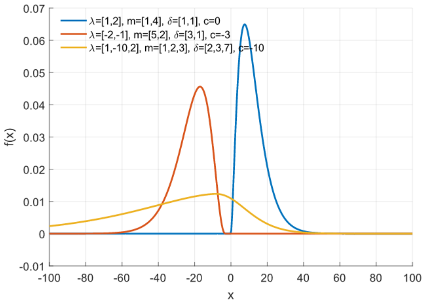

Abbildung 75: Generalized chi-square probability density function

Params.: $\boldsymbol{\lambda}$, vector of weights of chi-square components, $\boldsymbol{m}$, vector of degrees of freedom of chi-square components, $\boldsymbol{\delta}$, vector of non-centrality parameters of chi-square components, σ , scale of normal term $\mathcal{W}(X)$: $x \in \mathbb{R}$ $\mathbb{E}[X]$: $\sum \lambda_j(m_j + \delta_j^2)$ $Var[X]$: $2\sum \lambda_j^2(m_j + 2\delta_j^2) + \sigma^2$

7 Mixed continuous-discrete univariate

8 Multivariate (joint)

8.1 Discrete

8.1.1 Negative multinomial distribution

Params.: $x_0 \in \mathbf{N}_0$ — the number of failures before the experiment is stopped,, $p \in \mathbf{R}^m$ — m-vector of ßuccessprobabilities,, ¡hr¿$p_0 = 1-(p_1+\ldots+p_m)$ — the probability of a failure". **Not.**: $\mathrm{NM}(x_0,\, p)$ $\mathcal{W}(X)$: $x_i \in \{0,1,2,\ldots\}, 1 \le i \le m$ $\mathbb{E}[X]$: $\frac{x_0}{p_0}\, p$ $Var[X]$: $\frac{x_0}{p_0^2}\, pp' + \frac{x_0}{p_0}\, \mathrm{diag}(p)$
f_x: $\Gamma(\sum_{i=0}^m x_i)\, \frac{p_0^{x_0}}{\Gamma(x_0)} \prod_{i=1}^m \frac{p_i^{x_i}}{x_i!}$, , where (x) is the Gamma function.

8.1.2 Multinomial distribution

Params.: $n > 0$ number of trials (integer), $p_1, \ldots, p_k$ event probabilities ($\Sigma p_i = 1$) $\mathcal{W}(X)$: $x_i \in \{0,\ldots,n\}, \quad i \in \{1,\ldots,k\}$, $\Sigma x_i = n$ $\mathbb{E}[X]$: $\mathrm{E}(X_i) = np_i$ $Var[X]$: $\mathrm{Var}(X_i) = np_i(1-p_i)$, $\mathrm{Cov}(X_i, X_j) = -np_ip_j \quad (i \neq j)$
f_x: $\frac{n!}{x_1!\cdots x_k!} p_1^{x_1} \cdots p_k^{x_k}$

8.1.3 Dirichlet-multinomial distribution

Params.: $n > 0$ number of trials (positive integer), $\alpha_1, \ldots, \alpha_K > 0$ $\mathcal{W}(X)$: $x_i \in \{0,\ldots,n\}$, $\Sigma x_i = n$ $\mathbb{E}[X]$: $E(X_i) = n\frac{\alpha_i}{\sum \alpha_k}$ $Var[X]$: $Var(X_i) = n\frac{\alpha_i}{\sum \alpha_k}\left(1 - \frac{\alpha_i}{\sum \alpha_k}\right)\left(\frac{n+\sum \alpha_k}{1+\sum \alpha_k}\right)$, $\mathrm{Cov}(X_i, X_j) = -n\frac{\alpha_i\alpha_j}{(\sum \alpha_k)^2}$
$j)$
f_x:

$$\frac{(n!)\,\Gamma\left(\sum \alpha_k\right)}{\Gamma\left(n+\sum \alpha_k\right)} \prod_{k=1}^{K} \frac{\Gamma(x_k+\alpha_k)}{(x_k!)\,\Gamma(\alpha_k)}$$

8.2 Continuous

8.2.1 Multivariate t-distribution

Params.: $\boldsymbol{\mu} = [\mu_1, \ldots, \mu_p]^T$ location (real $p \times 1$ vector), $\boldsymbol{\Sigma}$ scale matrix (positive-definite real $p \times p$ matrix) , ν is the degrees of freedom **Not.**: $t_\nu(\boldsymbol{\mu}, \boldsymbol{\Sigma})$ $\mathcal{W}(X)$: $\mathbf{x} \in \mathbb{R}^p$ $\mathbb{E}[X]$: $\boldsymbol{\mu}$ if $\nu > 1$; else undefined $Var[X]$: $\frac{\nu}{\nu-2}\boldsymbol{\Sigma}$ if $\nu > 2$; else undefined
f_x:

$$\frac{\Gamma\left[(\nu+p)/2\right]}{\Gamma(\nu/2)\nu^{p/2}\pi^{p/2}\left|\boldsymbol{\Sigma}\right|^{1/2}}\left[1+\frac{1}{\nu}(\mathbf{x}-\boldsymbol{\mu})^{\mathrm{T}}\boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})\right]^{-(\nu+p)/2}$$

F_x: No analytic expression, but see text for approximations

8.2.2 Multivariate Laplace distribution

Params.: $\boldsymbol{\mu} \in \mathbf{R}^k$ — location, $\in \mathbf{R}^{k\times k}$ — covariance (positive-definite matrix) $\mathcal{W}(X)$: $\boldsymbol{x} \in \boldsymbol{\mu} + \mathrm{span}() \subseteq \mathbf{R}^k$ $\mathbb{E}[X]$: $\boldsymbol{\mu}$ $Var[X]$:
f_x: :If $\boldsymbol{\mu} = \mathbf{0}$,, $\frac{2}{(2\pi)^{k/2}|\boldsymbol{\Sigma}|^{0.5}}\left(\frac{\mathbf{x}'\boldsymbol{\Sigma}^{-1}\mathbf{x}}{2}\right)^{v/2} K_v\left(\sqrt{2\mathbf{x}'\boldsymbol{\Sigma}^{-1}\mathbf{x}}\right)$, , where $v = (2-k)/2$ and K_v is the modified Bessel function of the second kind.

8.2.3 Normal-gamma distribution

Params.: μ location (real), $\lambda > 0$ (real), $\alpha > 0$ (real), $\beta > 0$ (real) $\mathcal{W}(X)$: $x \in (-\infty,\infty), \ \tau \in (0,\infty)$ $\mathbb{E}[X]$: $\mathrm{E}(X) = \mu, \quad \mathrm{E}() = \alpha\beta^{-1}$ $Var[X]$:

$$\mathrm{var}(X) = \left(\frac{\beta}{\lambda(\alpha-1)}\right), \quad \mathrm{var}() = \alpha\beta^{-2}$$

f_x: $f(x,\tau \mid \mu,\lambda,\alpha,\beta) = \frac{\beta^\alpha\sqrt{\lambda}}{\Gamma(\alpha)\sqrt{2\pi}}\, \tau^{\alpha-\frac{1}{2}}\, e^{-\beta\tau}\, e^{-\frac{\lambda\tau(x-\mu)^2}{2}}$

8.2.4 Multivariate normal distribution

Params.: $\boldsymbol{\mu} \in \mathbf{R}^k$ — location, $\in \mathbf{R}^{k \times k}$ — covariance (positive semi-definite matrix) **Not.**: $\mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$ $\mathcal{W}(X)$: $\boldsymbol{x} \in \boldsymbol{\mu} + \text{span}() \subseteq \mathbf{R}^k$ $\mathbb{E}[X]$: $\boldsymbol{\mu}$ $Var[X]$:
f_x: $(2\pi)^{-\frac{k}{2}} \det(\boldsymbol{\Sigma})^{-\frac{1}{2}} \, e^{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu})^{\mathsf{T}}\boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})}$, , exists only when is positiv definite

8.2.5 Multivariate stable distribution

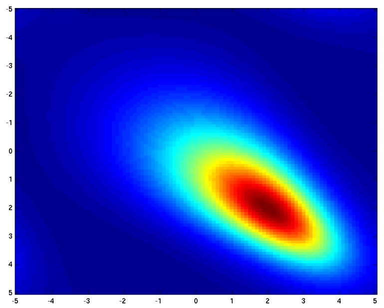

Abbildung 76: 220px

Params.: $\alpha \in (0, 2]$ — exponent, $\delta \in \mathbb{R}^d$ - shift/location vector, $\Lambda(s)$ - a spectral finite measure on the sphere $\mathcal{W}(X)$: $u \in \mathbb{R}^d$ $Var[X]$: Infinite when $\alpha < 2$
f_x: (no analytic expression)
F_x: (no analytic expression)

8.2.6 Dirichlet distribution

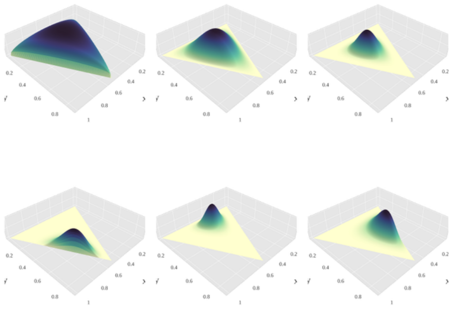

Abbildung 77: A panel illustrating probability density functions of a few Dirichlet distributions over a 2-simplex, for the following vectors (clockwise, starting from the upper left corner): (1.3, 1.3, 1.3), (3,3,3), (7,7,7), (2,6,11), (14, 9, 5), (6,2,6).

Params.: $K \geq 2$ number of categories (integer), $\alpha_1, \ldots, \alpha_K$ concentration parameters, where $\alpha_i > 0$ $\mathcal{W}(X)$: $x_1, \ldots, x_K$ where $x_i \in (0, 1)$ and $\sum_{i=1}^{K} x_i = 1$ $\mathbb{E}[X]$: $\text{E}[X_i] = \frac{\alpha_i}{\sum_{k=1}^{K} \alpha_k}$, $\text{E}[\ln X_i] = \psi(\alpha_i) - \psi(\sum_k \alpha_k)$, (see digamma function) $Var[X]$: $\text{Var}[X_i] = \frac{\tilde{\alpha}_i(1-\tilde{\alpha}_i)}{\alpha_0+1}$, C $\frac{-\alpha_i \alpha_j}{\alpha_0^2(\alpha_0+1)}$ $(i \neq j)$, where $\tilde{\alpha}_i = \frac{\alpha_i}{\alpha_0}$ and $\alpha_0 = \sum_{i=1}^{K} \alpha_i$
f_x: $\frac{1}{\text{B}(\boldsymbol{\alpha})} \prod_{i=1}^{K} x_i^{\alpha_i - 1}$, where $\text{B}(\boldsymbol{\alpha}) = \frac{\prod_{i=1}^{K} \Gamma(\alpha_i)}{\Gamma\left(\sum_{i=1}^{K} \alpha_i\right)}$, where $\boldsymbol{\alpha} = (\alpha_1, \ldots,$

8.2.7 Normal-inverse-gamma distribution

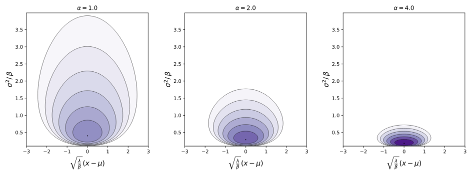

Abbildung 78: Probability density function of normal-inverse-gamma distribution for $= 1.0$, 2.0 and 4.0, plotted in shifted and scaled coordinates.

Params.: μ location (real), $\lambda > 0$ (real), $\alpha > 0$ (real), $\beta > 0$ (real) $\mathcal{W}(X)$: $x \in (-\infty, \infty)$, $\sigma^2 \in (0, \infty)$ $\mathbb{E}[X]$: $\mathrm{E}[x] = \mu$, $\mathrm{E}[\sigma^2] = \frac{\beta}{\alpha-1}$, for $\alpha > 1$, $Var[X]$: $\mathrm{Var}[x] = \frac{\beta}{(\alpha-1)\lambda}$, for $\alpha > 1$, $\mathrm{Var}[\sigma^2] = \frac{\beta^2}{(\alpha-1)^2(\alpha-2)}$, for $\alpha > 2$, $\mathrm{Cov}[x, \sigma^2] = 0$, for $\alpha > 1$
f_x:

$$\frac{\sqrt{\lambda}}{\sqrt{2\pi\sigma^2}} \frac{\beta^\alpha}{\Gamma(\alpha)} \left(\frac{1}{\sigma^2}\right)^{\alpha+1} \exp\left(-\frac{2\beta + \lambda(x-\mu)^2}{2\sigma^2}\right)$$

8.3 Matrix-valued

8.3.1 Matrix gamma distribution

Params.: $\alpha > 0$ shape parameter (real), $\beta > 0$ scale parameter, $\mathbf{\Sigma}$ scale (positive-definite real $p \times p$ matrix) **Not.**: $\mathrm{MG}_p(\alpha, \beta, \mathbf{\Sigma})$ $\mathcal{W}(X)$: $\mathbf{X}$ positive-definite real $p \times p$ matrix
f_x: $\frac{|\mathbf{\Sigma}|^{-\alpha}}{\beta^{p\alpha}\Gamma_p(\alpha)} |\mathbf{X}|^{\alpha-(p+1)/2} \exp\left(\mathrm{tr}\left(-\frac{1}{\beta}\mathbf{\Sigma}^{-1}\mathbf{X}\right)\right)$ * Γ_p is the multivariate gamma function.

8.3.2 Matrix normal distribution

Params.: $\mathbf{M}$ location (real $n \times p$ matrix), $\mathbf{U}$ scale (positive-definite real $n \times n$ matrix), $\mathbf{V}$ scale (positive-definite real $p \times p$ matrix) **Not.**: $\mathcal{MN}_{n,p}(\mathbf{M}, \mathbf{U}, \mathbf{V})$ $\mathcal{W}(X)$: $\mathbf{X} \in \mathbb{R}^{n \times p}$ $\mathbb{E}[X]$: $\mathbf{M}$ $Var[X]$: $\mathbf{U}$ (among-row) and $\mathbf{V}$ (among-column)
f_x: $\frac{\exp\left(-\frac{1}{2}\mathrm{tr}\left[\mathbf{V}^{-1}(\mathbf{X}-\mathbf{M})^T\mathbf{U}^{-1}(\mathbf{X}-\mathbf{M})\right]\right)}{(2\pi)^{np/2}|\mathbf{V}|^{n/2}|\mathbf{U}|^{p/2}}$

8.3.3 Inverse matrix gamma distribution

Params.: $\alpha > (p-1)/2$ shape parameter , $\beta > 0$ scale parameter, $\mathbf{\Psi}$ scale (positive-definite real $p \times p$ matrix) **Not.**: $\mathrm{IMG}_p(\alpha, \beta, \mathbf{\Psi})$ $\mathcal{W}(X)$: $\mathbf{X}$ positive-definite real $p \times p$ matrix
f_x: $\frac{|\mathbf{\Psi}|^{\alpha}}{\beta^{p\alpha}\Gamma_p(\alpha)} |\mathbf{X}|^{-\alpha-(p+1)/2} \exp\left(-\frac{1}{\beta}\mathrm{tr}\left(\mathbf{\Psi}\mathbf{X}^{-1}\right)\right)$ * Γ_p is the multivariate gamma function.

8.3.4 Normal-inverse-Wishart distribution

Params.: $\boldsymbol{\mu}_0 \in \mathbb{R}^D$ location (vector of real), $\lambda > 0$ (real), $\mathbf{\Psi} \in \mathbb{R}^{D \times D}$ inverse scale matrix (pos. def.), $\nu > D - 1$ (real) **Not.**: $(\boldsymbol{\mu}, \mathbf{\Sigma}) \sim \mathrm{NIW}(\boldsymbol{\mu}_0, \lambda, \mathbf{\Psi}, \nu)$ $\mathcal{W}(X)$: $\boldsymbol{\mu} \in \mathbb{R}^D; \mathbf{\Sigma} \in \mathbb{R}^{D \times D}$ covariance matrix (pos. def.)
f_x: $f(\boldsymbol{\mu}, \mathbf{\Sigma}|\boldsymbol{\mu}_0, \lambda, \mathbf{\Psi}, \nu) = \mathcal{N}(\boldsymbol{\mu}|\boldsymbol{\mu}_0, \frac{1}{\lambda}\mathbf{\Sigma})\ \mathcal{W}^{-1}(\mathbf{\Sigma}|\mathbf{\Psi}, \nu)$

8.3.5 Normal-Wishart distribution

Params.: $\boldsymbol{\mu}_0 \in \mathbb{R}^D$ location (vector of real), $\lambda > 0$ (real), $\mathbf{W} \in \mathbb{R}^{D \times D}$ scale matrix (pos. def.), $\nu > D - 1$ (real) **Not.**: $(\boldsymbol{\mu}, \mathbf{\Lambda}) \sim \mathrm{NW}(\boldsymbol{\mu}_0, \lambda, \mathbf{W}, \nu)$ $\mathcal{W}(X)$: $\boldsymbol{\mu} \in \mathbb{R}^D; \mathbf{\Lambda} \in \mathbb{R}^{D \times D}$ covariance matrix (pos. def.)
f_x: $f(\boldsymbol{\mu}, \mathbf{\Lambda}|\boldsymbol{\mu}_0, \lambda, \mathbf{W}, \nu) = \mathcal{N}(\boldsymbol{\mu}|\boldsymbol{\mu}_0, (\lambda\mathbf{\Lambda})^{-1})\ \mathcal{W}(\mathbf{\Lambda}|\mathbf{W}, \nu)$

8.3.6 Matrix t-distribution

Params.: $\mathbf{M}$ location (real $n \times p$ matrix), $\mathbf{\Omega}$ scale (positive-definite real $p \times p$ matrix), $\mathbf{\Sigma}$ scale (positive-definite real $n \times n$ matrix) , ν degrees of freedom **Not.**: $\mathrm{T}_{n,p}(\nu, \mathbf{M}, \mathbf{\Sigma}, \mathbf{\Omega})$ $\mathcal{W}(X)$: $\mathbf{X} \in \mathbb{R}^{n \times p}$ $\mathbb{E}[X]$: $\mathbf{M}$ if $\nu + p - n > 1$, else undefined $Var[X]$: $\frac{\mathbf{\Sigma} \otimes \mathbf{\Omega}}{\nu-2}$ if $\nu > 2$, else undefined
f_x:

$$\frac{\Gamma_p\left(\frac{\nu+n+p-1}{2}\right)}{(\pi)^{\frac{np}{2}}\Gamma_p\left(\frac{\nu+p-1}{2}\right)} |\mathbf{\Omega}|^{-\frac{n}{2}} |\mathbf{\Sigma}|^{-\frac{p}{2}}$$

:

$$\times \left|\mathbf{I}_n + \mathbf{\Sigma}^{-1}(\mathbf{X}-\mathbf{M})\mathbf{\Omega}^{-1}(\mathbf{X}-\mathbf{M})^{\mathrm{T}}\right|^{-\frac{\nu+n+p-1}{2}}$$

F_x: No analytic expression

9 Directional

9.1 Univariate (circular) directional

9.1.1 Wrapped Cauchy distribution

Params.: μ Real, $\gamma > 0$ $\mathcal{W}(X)$: $-\pi \leq \theta < \pi$ $\mathbb{E}[X]$: μ (circular) $Var[X]$: $1 - e^{-\gamma}$ (circular)
f_x: $\frac{1}{2\pi}\,\frac{\sinh(\gamma)}{\cosh(\gamma)-\cos(\theta-\mu)}$
F_x:

9.1.2 Wrapped asymmetric Laplace distribution

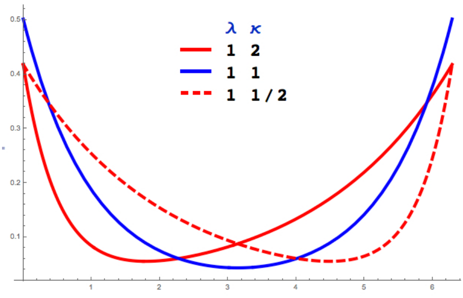

Abbildung 79: 350px

Params.: m location $(0 \leq m < 2\pi)$, $\lambda > 0$ scale (real), $\kappa > 0$ asymmetry (real) $\mathcal{W}(X)$: $0 \leq \theta < 2\pi$ $\mathbb{E}[X]$: m (circular) $Var[X]$: $1 - \frac{\lambda^2}{\sqrt{\left(\frac{1}{\kappa^2}+\lambda^2\right)(\kappa^2+\lambda^2)}}$ (circular)
f_x: (see article)

9.1.3 Wrapped exponential distribution

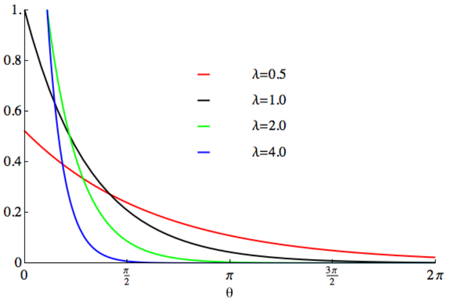

Abbildung 80: Plot of the wrapped exponential PDF

Params.: $\lambda > 0$ $\mathcal{W}(X)$: $0 \leq \theta < 2\pi$ $\mathbb{E}[X]$: $\arctan(1/\lambda)$ (circular) $Var[X]$: $1 - \frac{\lambda}{\sqrt{1+\lambda^2}}$ (circular)
f_x: $\frac{\lambda e^{-\lambda\theta}}{1-e^{-2\pi\lambda}}$
F_x: $\frac{1-e^{-\lambda\theta}}{1-e^{-2\pi\lambda}}$

9.1.4 Wrapped normal distribution

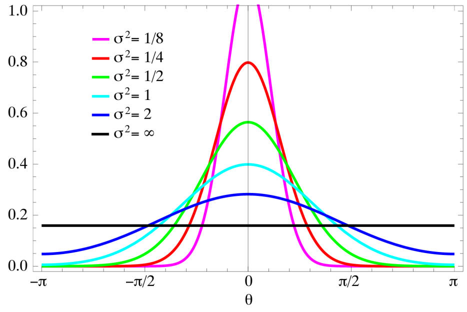

Abbildung 81: Plot of the von Mises PMF

Params.: μ real, $\sigma > 0$ $\mathcal{W}(X)$: $\theta \in$ any interval of length 2 $\mathbb{E}[X]$: μ if support is on interval $\mu \pm \pi$ $Var[X]$: $1 - e^{-\sigma^2/2}$ (circular)
f_x: $\frac{1}{2\pi}\vartheta\left(\frac{\theta-\mu}{2\pi}, \frac{i\sigma^2}{2\pi}\right)$

9.2 Bivariate (spherical)

9.3 Bivariate (toroidal)

9.4 Multivariate

10 Degenerate and singular

10.1 Degenerate

10.2 Singular

10.2.1 Cantor distribution

Params.: none $\mathcal{W}(X)$: Cantor set $\mathbb{E}[X]$: 1/2 $Var[X]$: 1/8
f_x: none
F_x: Cantor function

11 Families