Given below are some useful facts for several probability distributions. We shall use the notation:

- (i) X and Y are random variables with the specified distributions.
- (ii) $\psi(t)$ represents the moment generating function of X.
- (iii) p(x) represents the probability mass function of X (if X is discrete).
- (iv) f(x) represents the probability density function of X (if X is continuous).
- (v) f(x,y) represents the joint probability density function of X and Y.
- 1. X has **Bernoulli distribution** (with parameter p) [discrete random variable]

$$\mathbf{E}[X] = p$$
 and $var(X) = p(1-p)$ and $\psi(t) = 1 - p + pe^t$.
 $p(1) = p$; $p(0) = 1 - p$; $p(x) = 0$, if $x \neq 0, 1$.

2. X has binomial distribution (with parameters n and p) [discrete random variable]

$$\mathbf{E}[X] = np \quad \text{and} \quad \text{var}(X) = np(1-p) \quad \text{and} \quad \psi(t) = (1-p+pe^t)^n.$$

$$p(x) = \begin{cases} \binom{n}{x} p^x (1-p)^{n-x}, & \text{if } x = 0, 1, \dots, n; \\ 0, & \text{otherwise.} \end{cases}$$

3. X has **geometric distribution** (with parameter p) [discrete random variable]

$$\mathbf{E}[X] = \frac{1-p}{p} \text{ and } var(X) = \frac{1-p}{p^2} \text{ and } \psi(t) = \frac{p}{1-(1-p)e^t}.$$

$$p(x) = \begin{cases} p(1-p)^x, & \text{if } x = 0, 1, 2, 3, \dots; \\ 0, & \text{otherwise.} \end{cases}$$

4. X has **Poisson distribution** (with parameter λ) [discrete random variable]

$$\mathbf{E}[X] = \lambda \quad \text{and} \quad \operatorname{var}(X) = \lambda \quad \text{and} \quad \psi(t) = e^{\lambda(e^t - 1)}.$$

$$p(x) = \begin{cases} \frac{\lambda^x e^{-\lambda}}{x!}, & \text{if } x = 0, 1, 2, 3, \dots; \\ 0, & \text{otherwise.} \end{cases}$$

5. X has exponential distribution (with parameter λ) [continuous random variable]

$$\mathbf{E}[X] = \frac{1}{\lambda} \quad \text{and} \quad \text{var}(X) = \frac{1}{\lambda^2} \quad \text{and} \quad \psi(t) = \frac{\lambda}{\lambda - t} \quad (\text{for } t < \lambda).$$

$$f(x) = \begin{cases} \lambda e^{-\lambda x}, & \text{if } x \ge 0; \\ 0, & \text{if } x < 0. \end{cases}$$

6. X has normal distribution (with parameters μ and σ) [continuous random variable]

$$\mathbf{E}[X] = \mu \quad \text{and} \quad \operatorname{var}(X) = \sigma^2 \quad \text{and} \quad \psi(t) = \exp(\mu t + \frac{1}{2}\sigma^2 t^2).$$

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

7. X and Y have bivariate normal distribution (with parameters μ_X , μ_Y , σ_X , σ_Y , ρ)

1

$$\mathbf{E}[X] = \mu_X, \quad \text{var}(X) = \sigma_X^2, \quad \mathbf{E}[Y] = \mu_Y, \quad \text{var}(Y) = \sigma_Y^2, \quad \text{cov}(X, Y) = \rho \sigma_X \sigma_Y.$$

$$f(x, y) = \frac{1}{2\pi\sigma_X \sigma_Y \sqrt{1 - \rho^2}} \exp\left(-\frac{1}{2(1 - \rho^2)} \left[\frac{(x - \mu_X)^2}{\sigma_X^2} + \frac{(y - \mu_Y)^2}{\sigma_Y^2} - \frac{2\rho(x - \mu_X)(y - \mu_Y)}{\sigma_X \sigma_Y} \right] \right).$$

8. X has **beta distribution** (with parameters α and β) [continuous random variable] $\mathbf{E}[X] = \frac{\alpha}{\alpha + \beta} \quad \text{and} \quad \text{var}(X) = \frac{\alpha\beta}{(\alpha + \beta)^2(\alpha + \beta + 1)}.$ $f(x) = \begin{cases} \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha - 1} (1 - x)^{\beta - 1}, & \text{if } 0 \leq x \leq 1; \\ 0, & \text{otherwise;} \end{cases}$

9. X has **gamma distribution** (with parameters α and β) [continuous random variable] $\mathbf{E}[X] = \frac{\alpha}{\beta} \quad \text{and} \quad \text{var}(X) = \frac{\alpha}{\beta^2}.$

$$f(x) = \begin{cases} \frac{\beta^{\alpha}}{\Gamma(\alpha)} x^{\alpha - 1} e^{-\beta x}, & \text{if } x \ge 0; \\ 0, & \text{if } x < 0; \end{cases}$$

10. X has **t-distribution** (with m degrees of freedom) [continuous random variable]

$$\begin{split} \mathbf{E}[X] &= 0 \quad (\text{if } m > 1) \quad \text{and} \quad \text{var}(X) = \frac{m}{m-2} \quad (\text{if } m > 2). \\ f(x) &= \frac{\Gamma(\frac{m+1}{2})}{\sqrt{m\pi} \cdot \Gamma(\frac{m}{2})} \Big(1 + \frac{x^2}{m}\Big)^{-(m+1)/2} \quad (\text{for all } x) \end{split}$$

11. X has chi-squared distribution (with m degrees of freedom) [continuous random variable]

$$\mathbf{E}[X] = m \quad \text{and} \quad \text{var}(X) = 2m \quad \text{and} \quad \psi(t) = (1 - 2t)^{-m/2} \quad (\text{for } t < \frac{1}{2}).$$

$$f(x) = \begin{cases} \frac{1}{2^{m/2} \Gamma(\frac{m}{2})} x^{(m/2) - 1} e^{-0.5x}, & \text{if } x \ge 0; \\ 0, & \text{if } x < 0; \end{cases}$$

Given below are some useful results.

Cauchy–Schwarz inequality. If X and Y are random variables with finite variances, then $[cov(X,Y)]^2 \le var(X) var(Y)$.

Markov's inequality. Let X be a random variable that satisfies $\Pr(X \ge 0) = 1$. If $\mathbf{E}[X]$ exists, then for every real number t > 0, $\Pr(X \ge t) \le \frac{\mathbf{E}[X]}{t}$.

Chebyshev's inequality. Let X be a random variable with finite mean. If var(X) exists, then for every real number t > 0, $Pr(|X - \mathbf{E}[X]| \ge t) \le \frac{var(X)}{t^2}$.

For any real number α , the following equation is true:

$$e^{\alpha} = \exp(\alpha) = \sum_{k=0}^{\infty} \frac{\alpha^k}{k!} = 1 + \alpha + \frac{\alpha^2}{2} + \frac{\alpha^3}{6} + \dots$$

2

Given below are some values of the standard normal cumulative distribution function. $\Phi(x) = \int_{-\infty}^x \frac{1}{(2\pi)^{1/2}} \exp\left(-\frac{1}{2}u^2\right) du$

				(271)	\	/				
x	$\Phi(x)$	х	$\Phi(x)$	х	$\Phi(x)$		х	$\Phi(x)$	х	$\Phi(x)$
0.00	0.5000	0.60	0.7257	1.20	0.8849	1	.80	0.9641	2.40	0.9918
0.01	0.5040	0.61	0.7291	1.21	0.8869		.81	0.9649	2.4	
0.02	0.5080	0.62	0.7324	1.22	0.8888		.82	0.9656	2.42	
0.03	0.5120	0.63	0.7357	1.23	0.8907		.83	0.9664	2.43	
0.04	0.5160	0.64	0.7389	1.24	0.8925		.84	0.9671	2.44	
0.05 0.06	0.5199 0.5239	0.65 0.66	0.7422 0.7454	1.25 1.26	0.8944 0.8962		.85 .86	0.9678 0.9686	2.45 2.46	
0.00	0.5239	0.67	0.7434	1.20	0.8980		.87	0.9693	2.40	
0.08	0.5319	0.68	0.7517	1.28	0.8997		.88	0.9699	2.48	
0.09	0.5359	0.69	0.7549	1.29	0.9015		.89	0.9706	2.49	
0.10	0.5398	0.70	0.7580	1.30	0.9032	1	.90	0.9713	2.50	
0.11	0.5438	0.71	0.7611	1.31	0.9049		.91	0.9719	2.52	
0.12	0.5478	0.72	0.7642	1.32	0.9066		.92	0.9726	2.54	
0.13	0.5517	0.73	0.7673	1.33	0.9082		.93	0.9732	2.50	
0.14	0.5557	0.74	0.7704	1.34	0.9099		.94	0.9738	2.58	
0.15 0.16	0.5596 0.5636	0.75 0.76	0.7734 0.7764	1.35 1.36	0.9115 0.9131		.95 .96	0.9744 0.9750	2.60 2.62	
0.10	0.5675	0.76	0.7794	1.30	0.9131		.90	0.9756	2.64	
0.17	0.5714	0.77	0.7794	1.38	0.9147		.98	0.9750	2.60	
0.19	0.5753	0.79	0.7852	1.39	0.9177		.99	0.9767	2.68	
0.20	0.5793	0.80	0.7881	1.40	0.9192		.00	0.9773	2.70	
0.21	0.5832	0.81	0.7910	1.41	0.9207		.01	0.9778	2.72	
0.22	0.5871	0.82	0.7939	1.42	0.9222		.02	0.9783	2.74	1 0.9969
0.23	0.5910	0.83	0.7967	1.43	0.9236		.03	0.9788	2.70	
0.24	0.5948	0.84	0.7995	1.44	0.9251		.04	0.9793	2.78	
0.25	0.5987	0.85	0.8023	1.45	0.9265		.05	0.9798	2.80	
0.26	0.6026	0.86	0.8051	1.46	0.9279		.06	0.9803	2.82	
0.27	0.6064	0.87	0.8079	1.47	0.9292		.07	0.9808	2.84 2.86	
0.28 0.29	0.6103 0.6141	0.88 0.89	0.8106 0.8133	1.48 1.49	0.9306 0.9319		.08	0.9812 0.9817	2.88	
0.29	0.6179	0.89	0.8159	1.49	0.9319		.10	0.9817	2.90	
0.31	0.6217	0.91	0.8186	1.51	0.9345		.11	0.9826	2.92	
0.32	0.6255	0.92	0.8212	1.52	0.9357		.12	0.9830	2.94	
0.33	0.6293	0.93	0.8238	1.53	0.9370		.13	0.9834	2.90	
0.34	0.6331	0.94	0.8264	1.54	0.9382		.14	0.9838	2.98	
0.35	0.6368	0.95	0.8289	1.55	0.9394		.15	0.9842	3.00	
0.36	0.6406	0.96	0.8315	1.56	0.9406	2	.16	0.9846	3.05	
0.37	0.6443	0.97	0.8340	1.57	0.9418		.17	0.9850	3.10	
0.38	0.6480	0.98	0.8365 0.8389	1.58	0.9429		.18	0.9854	3.15	
0.39 0.40	0.6517 0.6554	0.99 1.00	0.8389	1.59 1.60	0.9441 0.9452		.19	0.9857 0.9861	3.20 3.25	
0.40 0.41	0.6591	1.00	0.8413	1.61	0.9452		.21	0.9864	3.23	
0.42	0.6628	1.02	0.8461	1.62	0.9474		.22	0.9868	3.35	
0.43	0.6664	1.03	0.8485	1.63	0.9485		.23	0.9871	3.40	
0.44	0.6700	1.04	0.8508	1.64	0.9495	2	.24	0.9875	3.45	
0.45	0.6736	1.05	0.8531	1.65	0.9505		.25	0.9878	3.50	
0.46	0.6772	1.06	0.8554	1.66	0.9515		.26	0.9881	3.55	
0.47	0.6808	1.07	0.8577	1.67	0.9525		.27	0.9884	3.60	
0.48	0.6844	1.08	0.8599	1.68	0.9535		.28	0.9887	3.65	
0.49	0.6879	1.09	0.8621	1.69	0.9545		.29	0.9890	3.70	
0.50 0.51	0.6915	1.10 1.11	0.8643 0.8665	1.70 1.71	0.9554		.30	0.9893 0.9896	3.75 3.80	
0.51	0.6950 0.6985	1.11	0.8686	1.71	0.9564 0.9573		.32	0.9898	3.85	
0.52	0.0983	1.12	0.8708	1.72	0.9573		.33	0.9898	3.90	
0.54	0.7013	1.13	0.8729	1.74	0.9591		.34	0.9904	3.95	
0.55	0.7088	1.15	0.8749	1.75	0.9599		.35	0.9906	4.00	
0.56	0.7123	1.16	0.8770	1.76	0.9608		.36	0.9909		
0.57	0.7157	1.17	0.8790	1.77	0.9616	2	.37	0.9911		
0.58	0.7190	1.18	0.8810	1.78	0.9625		.38	0.9913		
0.59	0.7224	1.19	0.8830	1.79	0.9633	2	.39	0.9916		

[&]quot;Table of the Standard Normal Distribution Function" from HANDBOOK OF STATISTICAL TABLES by Donald B. Owen. © 1962 by Addison-Wesley.

If X has a t distribution with m degrees of freedom, the table gives the value of x such that $Pr(X \le x) = p$.

m	p = .55	.60	.65	.70	.75	.80	.85	.90	.95	.975	.99	.995
1	.158	.325	.510	.727	1.000	1.376	1.963	3.078	6.314	12.706	31.821	63.657
2	.142	.289	.445	.617	.816	1.061	1.386	1.886	2.920	4.303	6.965	9.925
3	.137	.277	.424	.584	.765	.978	1.250	1.638	2.353	3.182	4.541	5.841
4	.134	.271	.414	.569	.741	.941	1.190	1.533	2.132	2.776	3.747	4.604
5	.132	.267	.408	.559	.727	.920	1.156	1.476	2.015	2.571	3.365	4.032
6	.131	.265	.404	.553	.718	.906	1.134	1.440	1.943	2.447	3.143	3.707
7	.130	.263	.402	.549	.711	.896	1.119	1.415	1.895	2.365	2.998	3.499
8	.130	.262	.399	.546	.706	.889	1.108	1.397	1.860	2.306	2.896	3.355
9	.129	.261	.398	.543	.703	.883	1.100	1.383	1.833	2.262	2.821	3.250
10	.129	.260	.397	.542	.700	.879	1.093	1.372	1.812	2.228	2.764	3.169
11	.129	.260	.396	.540	.697	.876	1.088	1.363	1.796	2.201	2.718	3.106
12	.128	.259	.395	.539	.695	.873	1.083	1.356	1.782	2.179	2.681	3.055
13	.128	.259	.394	.538	.694	.870	1.079	1.350	1.771	2.160	2.650	3.012
14	.128	.258	.393	.537	.692	.868	1.076	1.345	1.761	2.145	2.624	2.977
15	.128	.258	.393	.536	.691	.866	1.074	1.341	1.753	2.131	2.602	2.947
16	.128	.258	.392	.535	.690	.865	1.071	1.337	1.746	2.120	2.583	2.921
17	.128	.257	.392	.534	.689	.863	1.069	1.333	1.740	2.110	2.567	2.898
18	.127	.257	.392	.534	.688	.862	1.067	1.330	1.734	2.101	2.552	2.878
19	.127	.257	.391	.533	.688	.861	1.066	1.328	1.729	2.093	2.539	2.861
20	.127	.257	.391	.533	.687	.860	1.064	1.325	1.725	2.086	2.528	2.845
21	.127	.257	.391	.532	.686	.859	1.063	1.323	1.721	2.080	2.518	2.831
22	.127	.256	.390	.532	.686	.858	1.061	1.321	1.717	2.074	2.508	2.819
23	.127	.256	.390	.532	.685	.858	1.060	1.319	1.714	2.069	2.500	2.807
24	.127	.256	.390	.531	.685	.857	1.059	1.318	1.711	2.064	2.492	2.797
25	.127	.256	.390	.531	.684	.856	1.058	1.316	1.708	2.060	2.485	2.787
26	.127	.256	.390	.531	.684	.856	1.058	1.315	1.706	2.056	2.479	2.779
27	.127	.256	.389	.531	.684	.855	1.057	1.314	1.703	2.052	2.473	2.771
28	.127	.256	.389	.530	.683	.855	1.056	1.313	1.701	2.048	2.467	2.763
29	.127	.256	.389	.530	.683	.854	1.055	1.311	1.699	2.045	2.462	2.756
30	.127	.256	.389	.530	.683	.854	1.055	1.310	1.697	2.042	2.457	2.750
40	.126	.255	.388	.529	.681	.851	1.050	1.303	1.684	2.021	2.423	2.704
60	.126	.254	.387	.527	.679	.848	1.046	1.296	1.671	2.000	2.390	2.660
120	.126	.254	.386	.526	.677	.845	1.041	1.289	1.658	1.980	2.358	2.617
∞	.126	.253	.385	.524	.674	.842	1.036	1.282	1.645	1.960	2.326	2.576

Table III, "Table of the t Distribution" from STATISTICAL TABLES FOR BIOLOGICAL, AGRICULTURAL, AND MEDICAL RESEARCH by R.A. Fisher and F. Yates. © 1963 by Pearson Education, Ltd.

This is the **first of two pages** for the χ^2 distribution. If X has a χ^2 distribution with m degrees of freedom, this table gives the value of such that $\Pr(X \le x) = p$, the p quantile of X.

					p				
m	.005	.01	.025	.05	.10	.20	.25	.30	.40
1	.0000	.0002	.0010	.0039	.0158	.0642	.1015	.1484	.2750
2	.0100	.0201	.0506	.1026	.2107	.4463	.5754	.7133	1.022
3	.0717	.1148	.2158	.3518	.5844	1.005	1.213	1.424	1.869
4	.2070	.2971	.4844	.7107	1.064	1.649	1.923	2.195	2.753
5	.4117	.5543	.8312	1.145	1.610	2.343	2.675	3.000	3.655
6	.6757	.8721	1.237	1.635	2.204	3.070	3.455	3.828	4.570
7	.9893	1.239	1.690	2.167	2.833	3.822	4.255	4.671	5.493
8	1.344	1.647	2.180	2.732	3.490	4.594	5.071	5.527	6.423
9	1.735	2.088	2.700	3.325	4.168	5.380	5.899	6.393	7.357
10	2.156	2.558	3.247	3.940	4.865	6.179	6.737	7.267	8.295
11	2.603	3.053	3.816	4.575	5.578	6.989	7.584	8.148	9.237
12	3.074	3.571	4.404	5.226	6.304	7.807	8.438	9.034	10.18
13	3.565	4.107	5.009	5.892	7.042	8.634	9.299	9.926	11.13
14	4.075	4.660	5.629	6.571	7.790	9.467	10.17	10.82	12.08
15	4.601	5.229	6.262	7.261	8.547	10.31	11.04	11.72	13.03
16	5.142	5.812	6.908	7.962	9.312	11.15	11.91	12.62	13.98
17	5.697	6.408	7.564	8.672	10.09	12.00	12.79	13.53	14.94
18	6.265	7.015	8.231	9.390	10.86	12.86	13.68	14.43	15.89
19	6.844	7.633	8.907	10.12	11.65	13.72	14.56	15.35	16.85
20	7.434	8.260	9.591	10.85	12.44	14.58	15.45	16.27	17.81
21	8.034	8.897	10.28	11.59	13.24	15.44	16.34	17.18	18.77
22	8.643	9.542	10.98	12.34	14.04	16.31	17.24	18.10	19.73
23	9.260	10.20	11.69	13.09	14.85	17.19	18.14	19.02	20.69
24	9.886	10.86	12.40	13.85	15.66	18.06	19.04	19.94	21.65
25	10.52	11.52	13.12	14.61	16.47	18.94	19.94	20.87	22.62
30	13.79	14.95	16.79	18.49	20.60	23.36	24.48	25.51	27.44
40	20.71	22.16	24.43	26.51	29.05	32.34	33.66	34.87	36.16
50	27.99	29.71	32.36	34.76	37.69	41.45	42.94	44.31	46.86
60	35.53	37.48	40.48	43.19	46.46	50.64	52.29	53.81	56.62
70	43.27	45.44	48.76	51.74	55.33	59.90	61.70	63.35	66.40
80	51.17	53.54	57.15	60.39	64.28	69.21	71.14	72.92	76.19
90	59.20	61.75	65.65	69.13	73.29	78.56	80.62	82.51	85.99
100	67.33	70.06	74.22	77.93	82.86	87.95	90.13	92.13	95.81

[&]quot;Table of the X2 Distribution" adapted in part from "A new table of percentage points of the chi-square distribution" by H. Leon Harter. From BIOMETRIKA, vol 51(1964), pp. 231–239.

[&]quot;Table of the X2 Distribution" adapted in part from the BIOMETRIKA TABLES FOR STATISTI-CIANS, Vol. 1, 3rd ed., Cambridge University Press, © 1966, edited by E.S. Pearson and H.O. Hartley.

This is the **second of two pages** for the χ^2 distribution.

	p											
.50	.60	.70	.75	.80	.90	.95	.975	.99	.99			
.4549	.7083	1.074	1.323	1.642	2.706	3.841	5.024	6.635	7.87			
1.386	1.833	2.408	2.773	3.219	4.605	5.991	7.378	9.210	10.60			
2.366	2.946	3.665	4.108	4.642	6.251	7.815	9.348	11.34	12.84			
3.357	4.045	4.878	5.385	5.989	7.779	9.488	11.14	13.28	14.86			
4.351	5.132	6.064	6.626	7.289	9.236	11.07	12.83	15.09	16.75			
5.348	6.211	7.231	7.841	8.558	10.64	12.59	14.45	16.81	18.55			
6.346	7.283	8.383	9.037	9.803	12.02	14.07	16.01	18.48	20.28			
7.344	8.351	9.524	10.22	11.03	13.36	15.51	17.53	20.09	21.95			
8.343	9.414	10.66	11.39	12.24	14.68	16.92	19.02	21.67	23.59			
9.342	10.47	11.78	12.55	13.44	15.99	18.31	20.48	23.21	25.19			
10.34	11.53	12.90	13.70	14.63	17.27	19.68	21.92	24.72	26.76			
11.34	12.58	14.01	14.85	15.81	18.55	21.03	23.34	26.22	28.30			
12.34	13.64	15.12	15.98	16.98	19.81	22.36	24.74	27.69	29.82			
13.34	14.69	16.22	17.12	18.15	21.06	23.68	26.12	29.14	31.32			
14.34	15.73	17.32	18.25	19.31	22.31	25.00	27.49	30.58	32.80			
15.34	16.78	18.42	19.37	20.47	23.54	26.30	28.85	32.00	34.27			
16.34	17.82	19.51	20.49	21.61	24.77	27.59	30.19	33.41	35.72			
17.34	18.87	20.60	21.60	22.76	25.99	28.87	31.53	34.81	37.16			
18.34	19.91	21.69	22.72	23.90	27.20	30.14	32.85	36.19	38.58			
19.34	20.95	22.77	23.83	25.04	28.41	31.41	34.17	37.57	40.00			
20.34	21.99	23.86	24.93	26.17	29.62	32.67	35.48	38.93	41.40			
21.34	23.03	24.94	26.04	27.30	30.81	33.92	36.78	40.29	42.80			
22.34	24.07	26.02	27.14	28.43	32.01	35.17	38.08	41.64	44.18			
23.34	25.11	27.10	28.24	29.55	33.20	36.42	39.36	42.98	45.56			
24.34	26.14	28.17	29.34	30.68	34.38	37.65	40.65	44.31	46.93			
29.34	31.32	33.53	34.80	36.25	40.26	43.77	46.98	50.89	53.67			
39.34	41.62	44.16	45.62	47.27	51.81	55.76	59.34	63.69	66.77			
49.33	51.89	54.72	56.33	58.16	63.17	67.51	71.42	76.15	79.49			
59.33	62.13	65.23	66.98	68.97	74.40	79.08	83.30	88.38	91.95			
69.33	72.36	75.69	77.58	79.71	85.53	90.53	95.02	100.4	104.2			
79.33	82.57	86.12	88.13	90.41	96.58	101.9	106.6	112.3	116.3			
89.33	92.76	96.52	98.65	101.1	107.6	113.1	118.1	124.1	128.3			
99.33	102.9	106.9	109.1	111.7	118.5	124.3	129.6	135.8	140.2			