

DISTRIBUCIONES DE PROBABILIDAD

Bernoulli	$X \sim B(1, p)$	$P(X = x) = p^x (1 - p)^{1-x} \quad x = 0, 1$	$E(X) = p$	$V(X) = p(1 - p)$
Binomial	$X \sim B(n, p)$	$P(X = x) = C_n^x p^x (1 - p)^{n-x} \quad x = 0, 1, \dots, n$	$E(X) = np$	$V(X) = np(1 - p)$
Hipergeométrica	$X \sim H(N, r, n)$	$P(X = x) = \frac{C_r^x C_{n-x}^{N-r}}{C_n^N} \quad x = 0, 1, \dots, \min(r, n)$	$E(X) = n \left(\frac{r}{N} \right)$	$V(X) = n \left(\frac{r}{N} \right) \left(1 - \frac{r}{N} \right) \left(\frac{N - n}{N - 1} \right)$
Poisson	$X \sim P(\lambda)$	$P(X = x) = \frac{e^{-\lambda} \cdot \lambda^x}{x!} \quad x = 0, 1, 2, \dots$	$E(X) = \lambda$	$V(X) = \lambda$
Geométrica	$X \sim G(p)$	$P(X = x) = p(1 - p)^{x-1} \quad x = 1, 2, 3, \dots$	$E(X) = \frac{1}{p}$	$V(X) = \frac{1 - p}{p^2}$
Pascal	$X \sim BN(k, p)$	$P(X = x) = C_{x-1}^{k-1} p^k (1 - p)^{x-k} \quad x = k, k + 1, k + 2, \dots$	$E(X) = \frac{k}{p}$	$V(X) = \frac{k(1 - p)}{p^2}$
Normal	$X \sim N(\mu, \sigma^2)$	$f(x) = \frac{1}{\sqrt{2\pi} \sigma} e^{-\frac{1}{2} \left(\frac{x - \mu}{\sigma} \right)^2}, \quad -\infty < x < \infty$	$E(X) = \mu$	$V(X) = \sigma^2$
Uniforme	$X \sim U[a, b]$	$f(x) = \frac{1}{b - a}, \quad a \leq x \leq b$	$E(X) = \frac{(a + b)}{2}$	$V(X) = \frac{(b - a)^2}{12}$
Gamma	$X \sim Ga(\alpha, 1/\beta)$	$f(x) = \frac{1}{\beta^\alpha \Gamma(\alpha)} x^{\alpha-1} e^{-\frac{x}{\beta}}, \quad x > 0, \text{ cuando } \alpha > 0$ $\beta > 0$ $\Gamma(\alpha) = \int_0^\infty x^{\alpha-1} e^{-x} dx, \quad \alpha > 0 \quad \Gamma(n) = (n - 1)!$	$E(X) = \alpha\beta$	$V(X) = \alpha\beta^2$
Exponencial	$X \sim E(1/\beta)$	$f(x) = \frac{1}{\beta} e^{-\frac{x}{\beta}}, \quad x > 0, \text{ donde } \beta > 0$ Función acumulada: $F(x) = P(X \leq x) = 1 - e^{-\frac{x}{\beta}}$	$E(X) = \beta$	$V(X) = \beta^2$