HypoExponential Distribution

$$f(x) = \frac{b\,a\,c\,\left(\mathrm{e}^{-c\,z}a - \mathrm{e}^{-c\,z}b + \mathrm{e}^{-a\,z}b - \mathrm{e}^{-a\,z}c - \mathrm{e}^{-b\,z}a + \mathrm{e}^{-b\,z}c\right)}{(a-b)\,(a-c)\,(b-c)} \qquad x, a, b, c > 0$$

Transformation	General PDF	Example: HypoExponential(2) PDF	CDF	HF	IDF	μ	σ^2	MF	MGF	HF Shape	Support	Comment
x^2	✓	✓	✓	✓		✓	✓	✓	∂	DFR	$0, \infty$	
$\sqrt{x}$	✓	✓	✓	✓		✓	✓	✓	✓	IFR	$0, \infty$	
x^{-1}	✓	✓	✓	✓	✓	✓	✓	✓	∂	UBT	$0, \infty$	
$\arctan(x)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, \pi/2$	
e^x	✓	✓	✓	✓		∞	✓	∂	∂	UBT	$1, \infty$	
$\ln(x)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$-\infty, \infty$	
e^{-x}	✓	✓	✓	✓		✓	✓	✓	✓	IFR	$0, 1$	
$-\ln(x)$	✓	✓	✓	✓	✓	∂	∂	∂	∂	IFR	$-\infty, \infty$	
$\ln(x+1)$	✓	✓	✓	✓		∂	∂	∂	∂	IFR	$0, \infty$	
$1/\ln(x+2)$	✓	✓	✓	✓	✓	∂	∂	∂	∂	IFR	$0, 1/\ln(2)$	
$\tanh(x)$	✓	✓	✓	✓		✓	✓	∂	∂	IFR	$0, 1$	
$\sinh(x)$	✓	✓	✓	✓		∞	✓	✓	∂	UBT	$0, \infty$	
$\mathrm{arcsinh}(x)$	✓	✓	✓	✓		∂	∂	∂	∂		$0, \infty$	
$\mathrm{csch}(x+1)$	✓	✓	∂	∂		∂	∂	∂	∂	IFR	$0, 2/(-\mathrm{e}+\mathrm{e}^{-1})$	
$\mathrm{arccsch}(x+1)$	✓	✓	∂	∂		∂	∂	∂	∂	IFR	$0, \ln(1+\sqrt{2})$	
$1/\tanh(x+1)$	✓	✓	∂	∂	∂	∂	∂	∂	∂	BT	$1, (\mathrm{e}+\mathrm{e}^{-1})/(\mathrm{e}-\mathrm{e}^{-1})$	
$1/\mathrm{sinh(x+1)}$	✓	✓	✓	✓	✓	∂	∂	∂	∂	IFR	$2, 2/(\mathrm{e}-\mathrm{e}^{-1})$	
$1/\mathrm{arcsinh}(x+1)$	✓	✓	✓	✓	✓					IFR	$0, 1/\ln(1+\sqrt{2})$	
$1/\mathrm{csch}(x)+1$	✓	✓	✓	✓		∞	✓	∂	∂	UBT	$1, \infty$	
$\tanh(x^{-1})$	✓	✓	✓	✓	✓	∂	∂	∂	∂	IFR	$0, 1$	
$\mathrm{csch}(x^{-1})$	✓	✓	∂	∂		∂	∂	∂	∂		$1, \infty$	
$\mathrm{arccsch}(x^{-1})$	✓										$0, \infty$	

Legend

Symbol	Meaning
✓	Exists, Closed Form
∂	Exists, Not Closed Form
∅	Not Possible
	Not Calculated