

Distribution Overview

	Uniform(Continuous)	Binomial(Discrete)	Poisson(Discrete)	Normal(Continuous)	CRVs(Continuous)
Conditions	All outcomes have the same probability	<ul style="list-style-type: none"><li>There are a fixed number of trials<ul style="list-style-type: none"><li>There are two outcomes</li><li>Each trial is independent</li></ul></li><li>The probability of success is constant</li></ul>	<ul style="list-style-type: none"><li>Events occur at random</li><li>Events are independent</li><li>Constant rate of occurrence</li><li>No simultaneous events</li></ul>	Probabilities symmetrical about the mean	None
Notation	$\mathcal{U}(a,b)$	$B(n,p)$	$P_o(\lambda)$	$\mathcal{N}(\mu,\sigma^2)$	$f(x) = \begin{cases} f(x), & \text{for } a \leq x \leq b \\ 0, & \text{otherwise} \end{cases}$
Parameters	a= Start value b= End value	n= Number of trials p= Probability of success	$\lambda$ = Mean number of occurrences in the time period	$\mu$ = Mean $\sigma$ = Standard Deviation	a= Start value b= End value
PDF or PMF	$f(x) = \begin{cases} \frac{1}{b-a}, & \text{for } a \leq x \leq b \\ 0, & \text{otherwise} \end{cases}$	$f(r) = \begin{cases} \binom{n}{r} p^r (1-p)^{n-r}, & \text{for } 0 \leq r \leq n \\ 0, & \text{otherwise} \end{cases}$	$f(r) = \begin{cases} \frac{e^{-\lambda} \lambda^k}{k!}, & \text{for } 0 \leq r \leq n \\ 0, & \text{otherwise} \end{cases}$	Don't need to know	Given in question or: $\frac{dy}{dx} F(x)$
CDF	$f(x) = \begin{cases} 0, & \text{for } x < a \\ \frac{x-a}{b-a}, & \text{for } a \leq x < b \\ 1, & \text{for } x \geq b \end{cases}$	Use tables	Use tables	$z = \frac{x-\mu}{\sigma}$ Then use tables	$F(x) = \int_a^x f(x)dx$
Mean	$\frac{1}{2}(a+b)$	np	$\lambda$	$\mu$	$\int_a^b xf(x)dx$
Variance	$\frac{1}{12}(b-a)^2$	$np(1-p)$	$\lambda$	$\sigma^2$	$\int_a^b x^2 f(x)dx - \mu^2$
Median	$\frac{1}{2}(a+b)$	Don't need to know	Don't need to know	$\mu$	Where F(x)=0.5
Mode	Any Value	Don't need to know	Don't need to know	$\mu$	Where $f'(x) = 0$
$\approx$ Binomial	No	N/A	Check using inverse	$P = 1 - \frac{\sigma^2}{\mu}$ $n = \frac{\mu}{P}$	No
$\approx$ Poisson	No	<b>Where <math>p &lt; 0.1</math> and <math>n &gt; 50</math></b> $X \sim B(n,p) \approx Y \sim P_o(np)$	N/A	<b>Where <math>\mu \approx \sigma^2</math> and <math>\mu &gt; 10</math></b> $\mathcal{N}(n,p) \approx X \sim P_o(n \text{ or } p)$	No
$\approx$ Normal	No	<b>Where <math>n &gt; 10</math> and <math>P &lt; 0.5</math></b> $X \sim B(n,p) \approx \mathcal{N}(np,np(1-p))$ Don't forget continuity correction	<b>Where <math>\lambda &gt; 10</math></b> $X \sim P_o(\lambda) \approx \mathcal{N}(\lambda,\lambda)$ Don't forget continuity correction	N/A	No