

Distribution Overview

|                    | Uniform(Continuous)   | Binomial(Discrete)  | Poisson(Discrete)  | Normal(Continuous)  | CRVs(Continuous)  |
|--------------------|---|---|--|---|---|
| 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<br>b= End value  | n= Number of trials<br>p= Probability of success  | $\lambda$ = Mean number of occurrences<br>in the time period   | $\mu$ = Mean<br>$\sigma$ = Standard Deviation   | a= Start value<br>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:<br>$\frac{dy}{dx} F(x)$   |
| 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   | $z = \frac{x-\mu}{\sigma}$<br><br>Then use tables   | $F(x) = \int_a^x f(x)dx$  |
| Mean               | $\frac{1}{2}(a+b)$  | np  | $\lambda$  | $\mu$   | $\int_a^b x f(x)dx$   |
| 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  |
| 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  | $P = 1 - \frac{\sigma^2}{\mu}$<br>$n = \frac{\mu}{P}$   | No  |
| $\approx$ Poisson  | No  | <b>Where <math>p &lt; 0.1</math> and <math>n &gt; 50</math></b><br>$X \sim B(n,p) \approx Y \sim P_o(np)$   | N/A  | <b>Where <math>\mu \approx \sigma^2</math> and <math>\mu &gt; 10</math></b><br>$\mathcal{N}(n,p) \approx X \sim P_o(n \text{ or } p)$ | No  |
| $\approx$ Normal   | No  | <b>Where <math>n &gt; 10</math> and <math>P &lt; 0.5</math></b><br>$X \sim B(n,p) \approx \mathcal{N}(np, np(1-p))$<br>Don't forget continuity correction | <b>Where <math>\lambda &gt; 10</math></b><br>$X \sim P_o(\lambda) \approx \mathcal{N}(\lambda, \lambda)$<br>Don't forget continuity correction | N/A   | No  |