

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">There are a fixed number of trials<ul style="list-style-type: none">There are two outcomesEach trial is independentThe probability of success is constant	<ul style="list-style-type: none">Events occur at randomEvents are independentConstant rate of occurrenceNo simultaneous events	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	λ = Mean number of occurrences in the time period	μ = Mean σ = Standard Deviation	a= Start value b= End value
PDF or PMF	$f(x) = \begin{cases} \frac{1}{b-a}, & \text{for } a \leq x \leq b \\ 0, & \text{otherwise} \end{cases}$	$f(r) = \begin{cases} \binom{n}{r} p^r (1-p)^{n-r}, & \text{for } 0 \leq r \leq n \\ 0, & \text{otherwise} \end{cases}$	$f(r) = \begin{cases} \frac{e^{-\lambda} \lambda^x}{x!}, & \text{for } 0 \leq r \leq n \\ 0, & \text{otherwise} \end{cases}$		Given in question or: $\frac{d}{dx}(F(x))$
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	λ	μ	$\int_a^b xf(x)dx$
Variance	$\frac{1}{12}(b-a)^2$	$np(1-p)$	λ	σ^2	$\int_a^b x^2 f(x) \, dx - \mu^2$
Median	$\frac{1}{2}(a+b)$			μ	Where F(x)=0.5
Mode	Any Value			μ	Where $f'(x) = 0$
\approx Poisson		Where $p < 0.1$ and $n > 50$ $X \sim B(n,p) \approx Y \sim P_o(np)$			
\approx Normal		Where $n > 10$ and $P < 0.5$ $X \sim B(n,p) \approx \mathcal{N}(np,np(1-p))$ Don't forget continuity correction	Where $\lambda > 10$ $X \sim P_o(\lambda) \approx \mathcal{N}(\lambda,\lambda)$ Don't forget continuity correction		