**Discrete Probability Distributions**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Name** | **Parameters** | **Support** | **PMF** | **CDF** | **MGF** |  |  |
| **Bernoulli** |  |  |  |  |  |  |  |
| **Binomial** |  |  |  | - |  |  |  |
| **Geometric** |  |  |  |  |  |  |  |
| **Negative Binomial** |  |  |  | - |  |  |  |
| **Poisson** |  |  |  | - |  |  |  |

**Continuous Probability Distributions**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Name** | **Parameters** | **Support** | **PDF** | **CDF** | **MGF** |  |  |
| **Uniform** |  |  |  |  |  |  |  |
| **Exponential** |  |  |  |  |  |  |  |
| **Gamma** |  |  |  | - |  |  |  |
| **Chi-Square** |  |  |  | - |  |  |  |
| **Standard Normal** | - |  |  | - |  | 0 | 1 |
| **Normal** |  |  |  | - |  |  |  |
| **Log-Normal** |  |  |  | - | - |  |  |

Where for .