Table of Common Distributions

Discrete Distributions

Bernoulli(p)

pmf	$P(X = x\|p) = p^x(1-p)^{1-x}; \quad x = 0, 1; \quad 0 \le p \le 1$
mean and variance	$\mathrm{E}X = p, \quad \mathrm{Var}\, X = p(1-p)$
mgf	$M_X(t) = (1-p) + pe^t$

Binomial(n, p)

pmf	$P(X = x\|n, p) = \binom{n}{x} p^x(1-p)^{n-x}; \quad x = 0, 1, 2, \ldots, n; \quad 0 \le p \le 1$
mean and variance	$\mathrm{E}X = np, \quad \mathrm{Var}\, X = np(1-p)$
mgf	$M_X(t) = [pe^t + (1-p)]^n$

notes Related to Binomial Theorem (Theorem 3.1.1). The *multinomial* distribution (Definition 4.6.1) is a multivariate version of the binomial distribution.

Discrete Uniform

pmf	$P(X = x\|N) = \frac{1}{N}; \quad x = 1, 2, \ldots, N; \quad N = 1, 2, \ldots$
mean and variance	$\mathrm{E}X = \frac{N+1}{2}, \quad \mathrm{Var}\, X = \frac{(N+1)(N-1)}{12}$
mgf	$M_X(t) = \frac{1}{N}\sum_{i=1}^{N} e^{it}$

Geometric(p)

pmf $P(X = x|p) = p(1-p)^{x-1}; \quad x = 1, 2, \ldots; \quad 0 \le p \le 1$

mean and variance $\mathrm{E}X = \frac{1}{p}, \quad \mathrm{Var}\, X = \frac{1-p}{p^2}$

mgf $M_X(t) = \frac{pe^t}{1-(1-p)e^t}, \quad t < -\log(1-p)$

notes $Y = X - 1$ is negative binomial$(1, p)$. The distribution is *memoryless*: $P(X > s|X > t) = P(X > s - t)$.

Hypergeometric

pmf $P(X = x|N, M, K) = \frac{\binom{M}{x}\binom{N-M}{K-x}}{\binom{N}{K}}; \quad x = 0, 1, 2, \ldots, K;$
$M - (N - K) \le x \le M; \quad N, M, K \ge 0$

mean and variance $\mathrm{E}X = \frac{KM}{N}, \quad \mathrm{Var}\, X = \frac{KM}{N}\frac{(N-M)(N-K)}{N(N-1)}$

notes If $K << M$ and N, the range $x = 0, 1, 2, \ldots, K$ will be appropriate.

Negative binomial(r, p)

pmf $P(X = x|r, p) = \binom{r+x-1}{x} p^r (1-p)^x; \quad x = 0, 1, \cdots; \quad 0 \le p \le 1$

mean and variance $\mathrm{E}X = \frac{r(1-p)}{p}, \quad \mathrm{Var}\, X = \frac{r(1-p)}{p^2}$

mgf $M_X(t) = \left(\frac{p}{1-(1-p)e^t}\right)^r, \quad t < -\log(1-p)$

notes An alternate form of the pmf is given by $P(Y = y|r, p) = \binom{y-1}{r-1} p^r (1-p)^{y-r}, \; y = r, r+1, \ldots$. The random variable $Y = X + r$. The negative binomial can be derived as a gamma mixture of Poissons. (See Exercise 4.34.)

Poisson(λ)

pmf $P(X = x|\lambda) = \frac{e^{-\lambda}\lambda^x}{x!}; \quad x = 0, 1, \ldots; \quad 0 \le \lambda < \infty$

mean and variance $\mathrm{E}X = \lambda, \quad \mathrm{Var}\, X = \lambda$

mgf $M_X(t) = e^{\lambda(e^t - 1)}$

Continuous Distributions

Beta(α, β)

pdf $f(x|\alpha,\beta) = \frac{1}{B(\alpha,\beta)} x^{\alpha-1}(1-x)^{\beta-1}, \quad 0 \le x \le 1, \quad \alpha > 0, \quad \beta > 0$

mean and variance $EX = \frac{\alpha}{\alpha+\beta}, \quad \mathrm{Var}\, X = \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$

mgf $M_X(t) = 1 + \sum_{k=1}^{\infty}\left(\prod_{r=0}^{k-1}\frac{\alpha+r}{\alpha+\beta+r}\right)\frac{t^k}{k!}$

notes The constant in the beta pdf can be defined in terms of gamma functions, $B(\alpha,\beta) = \frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)}$. Equation (3.2.18) gives a general expression for the moments.

Cauchy(θ, σ)

pdf $f(x|\theta,\sigma) = \frac{1}{\pi\sigma}\frac{1}{1+\left(\frac{x-\theta}{\sigma}\right)^2}, \quad -\infty < x < \infty, \quad -\infty < \theta < \infty, \quad \sigma > 0$

mean and variance do not exist

mgf does not exist

notes Special case of Student's t, when degrees of freedom $= 1$. Also, if X and Y are independent $\mathrm{n}(0,1)$, X/Y is Cauchy.

Chi squared

pdf $f(x|p) = \frac{1}{\Gamma(p/2)2^{p/2}} x^{(p/2)-1} e^{-x/2}; \quad 0 \le x < \infty; \quad p = 1, 2, \ldots$

mean and variance $EX = p, \quad \mathrm{Var}\, X = 2p$

mgf $M_X(t) = \left(\frac{1}{1-2t}\right)^{p/2}, \quad t < \frac{1}{2}$

notes Special case of the gamma distribution.

Double exponential(μ, σ)

pdf $f(x|\mu,\sigma) = \frac{1}{2\sigma} e^{-|x-\mu|/\sigma}, \quad -\infty < x < \infty, \quad -\infty < \mu < \infty, \quad \sigma > 0$

mean and variance $EX = \mu, \quad \mathrm{Var}\, X = 2\sigma^2$

mgf $M_X(t) = \frac{e^{\mu t}}{1-(\sigma t)^2}, \quad |t| < \frac{1}{\sigma}$

notes Also known as the *Laplace* distribution.

Exponential(β)

pdf $f(x|\beta) = \frac{1}{\beta}e^{-x/\beta}, \quad 0 \le x < \infty, \quad \beta > 0$

mean and variance $EX = \beta, \quad \mathrm{Var}\, X = \beta^2$

mgf $M_X(t) = \frac{1}{1-\beta t}, \quad t < \frac{1}{\beta}$

notes Special case of the gamma distribution. Has the *memoryless* property. Has many special cases: $Y = X^{1/\gamma}$ is *Weibull*, $Y = \sqrt{2X/\beta}$ is *Rayleigh*, $Y = \alpha - \gamma \log(X/\beta)$ is *Gumbel*.

F

pdf $$f(x|\nu_1,\nu_2) = \frac{\Gamma\left(\frac{\nu_1+\nu_2}{2}\right)}{\Gamma\left(\frac{\nu_1}{2}\right)\Gamma\left(\frac{\nu_2}{2}\right)}\left(\frac{\nu_1}{\nu_2}\right)^{\nu_1/2}\frac{x^{(\nu_1-2)/2}}{\left(1+\left(\frac{\nu_1}{\nu_2}\right)x\right)^{(\nu_1+\nu_2)/2}}; \quad 0 \le x < \infty;$$

$\nu_1, \nu_2 = 1, \ldots$

mean and variance $EX = \frac{\nu_2}{\nu_2-2}, \quad \nu_2 > 2,$

$\mathrm{Var}\, X = 2\left(\frac{\nu_2}{\nu_2-2}\right)^2 \frac{(\nu_1+\nu_2-2)}{\nu_1(\nu_2-4)}, \quad \nu_2 > 4$

moments (mgf does not exist) $$EX^n = \frac{\Gamma\left(\frac{\nu_1+2n}{2}\right)\Gamma\left(\frac{\nu_2-2n}{2}\right)}{\Gamma\left(\frac{\nu_1}{2}\right)\Gamma\left(\frac{\nu_2}{2}\right)}\left(\frac{\nu_2}{\nu_1}\right)^n, \quad n < \frac{\nu_2}{2}$$

notes Related to chi squared ($F_{\nu_1,\nu_2} = \left(\frac{\chi^2_{\nu_1}}{\nu_1}\right) / \left(\frac{\chi^2_{\nu_2}}{\nu_2}\right)$, where the χ^2s are independent) and t ($F_{1,\nu} = t^2_\nu$).

Gamma(α, β)

pdf $f(x|\alpha,\beta) = \frac{1}{\Gamma(\alpha)\beta^\alpha}x^{\alpha-1}e^{-x/\beta}, \quad 0 \le x < \infty, \quad \alpha, \beta > 0$

mean and variance $EX = \alpha\beta, \quad \mathrm{Var}\, X = \alpha\beta^2$

mgf $M_X(t) = \left(\frac{1}{1-\beta t}\right)^\alpha, \quad t < \frac{1}{\beta}$

notes Some special cases are exponential ($\alpha = 1$) and chi squared ($\alpha = p/2, \beta = 2$). If $\alpha = \frac{3}{2}$, $Y = \sqrt{X/\beta}$ is *Maxwell*. $Y = 1/X$ has the *inverted gamma distribution*. Can also be related to the Poisson (Example 3.2.1).

Logistic(μ, β)

pdf	$f(x\|\mu,\beta) = \frac{1}{\beta}\frac{e^{-(x-\mu)/\beta}}{\left[1+e^{-(x-\mu)/\beta}\right]^2}, \quad -\infty < x < \infty, \quad -\infty < \mu < \infty,$ $\beta > 0$
mean and variance	$\mathrm{E}X = \mu, \quad \mathrm{Var}\,X = \frac{\pi^2\beta^2}{3}$
mgf	$M_X(t) = e^{\mu t}\Gamma(1-\beta t)\Gamma(1+\beta t), \quad \|t\| < \frac{1}{\beta}$
notes	The cdf is given by $F(x\|\mu,\beta) = \frac{1}{1+e^{-(x-\mu)/\beta}}$.

Lognormal(μ, σ^2)

pdf	$f(x\|\mu,\sigma^2) = \frac{1}{\sqrt{2\pi}\sigma}\frac{e^{-(\log x-\mu)^2/(2\sigma^2)}}{x}, \quad 0 \le x < \infty, \quad -\infty < \mu < \infty,$ $\sigma > 0$
mean and variance	$\mathrm{E}X = e^{\mu+(\sigma^2/2)}, \quad \mathrm{Var}\,X = e^{2(\mu+\sigma^2)} - e^{2\mu+\sigma^2}$
moments (mgf does not exist)	$\mathrm{E}X^n = e^{n\mu+n^2\sigma^2/2}$
notes	Example 2.3.5 gives another distribution with the same moments.

Normal(μ, σ^2)

pdf	$f(x\|\mu,\sigma^2) = \frac{1}{\sqrt{2\pi}\sigma}e^{-(x-\mu)^2/(2\sigma^2)}, \quad -\infty < x < \infty,$ $-\infty < \mu < \infty, \quad \sigma > 0$
mean and variance	$\mathrm{E}X = \mu, \mathrm{Var}\,X = \sigma^2$
mgf	$M_X(t) = e^{\mu t+\sigma^2t^2/2}$
notes	Sometimes called the *Gaussian* distribution.

Pareto(α, β)

pdf	$f(x\|\alpha,\beta) = \frac{\beta\alpha^\beta}{x^{\beta+1}}, \quad \alpha < x < \infty, \quad \alpha > 0, \quad \beta > 0$
mean and variance	$\mathrm{E}X = \frac{\beta\alpha}{\beta-1}, \quad \beta > 1,$ $\mathrm{Var}\,X = \frac{\beta\alpha^2}{(\beta-1)^2(\beta-2)}, \quad \beta > 2$
mgf	does not exist

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t

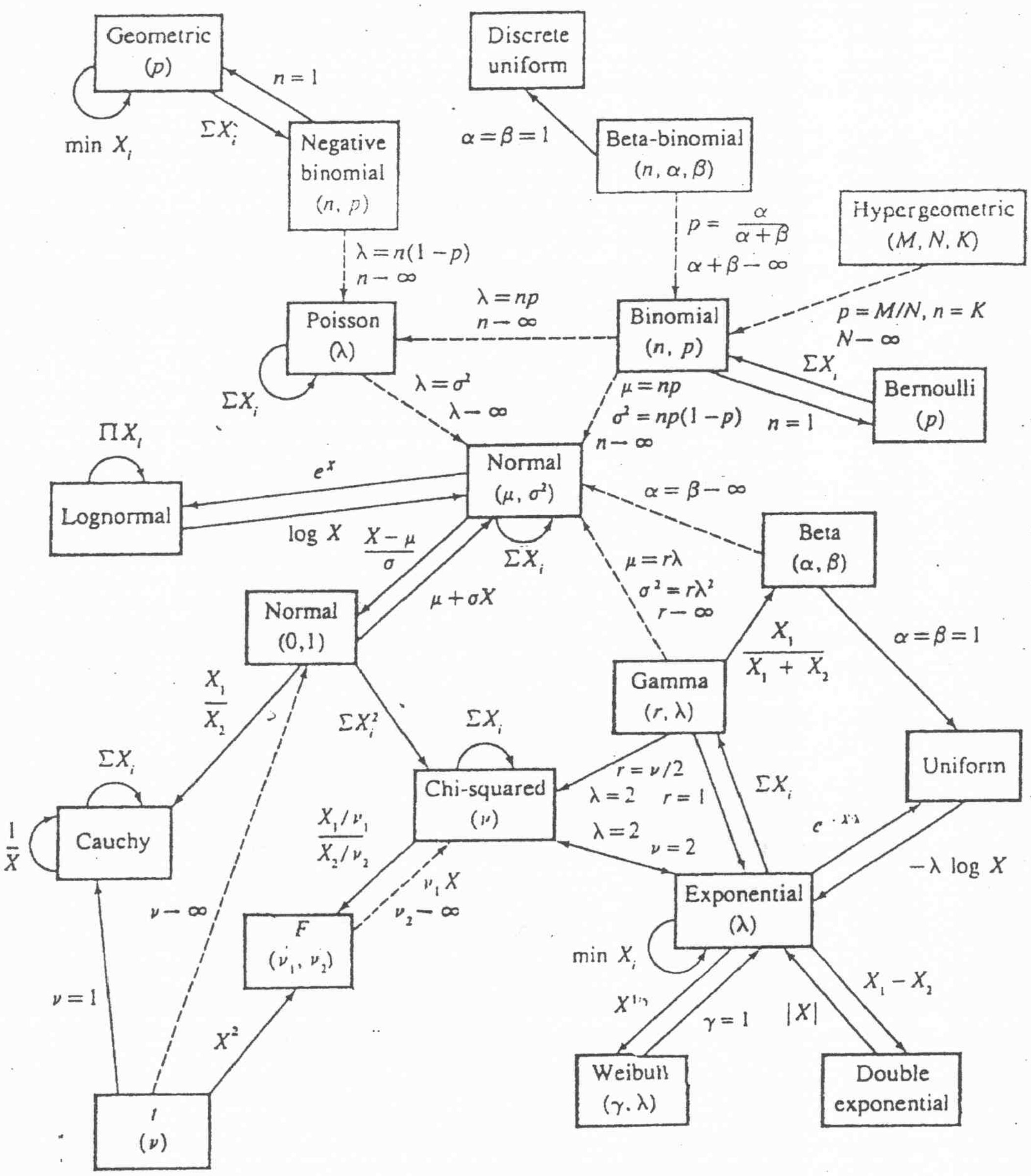
pdf	$f(x\|\nu) = \frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\Gamma\left(\frac{\nu}{2}\right)} \frac{1}{\sqrt{\nu\pi}} \frac{1}{\left(1+\left(\frac{x^2}{\nu}\right)\right)^{(\nu+1)/2}}, \quad -\infty < x < \infty, \quad \nu = 1, \ldots$
mean and variance	$EX = 0, \quad \nu > 1,$ $\text{Var}\, X = \frac{\nu}{\nu-2}, \quad \nu > 2$
moments (mgf does not exist)	$EX^n = \frac{\Gamma\left(\frac{n+1}{2}\right)\Gamma\left(\frac{\nu-n}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{\nu}{2}\right)} \nu^{n/2}$ if $n < \nu$ and even, $EX^n = 0$ if $n < \nu$ and odd.
notes	Related to F $(F_{1,\nu} = t_\nu^2)$.

Uniform(a, b)

pdf	$f(x\|a,b) = \frac{1}{b-a}, \quad a \le x \le b$
mean and variance	$EX = \frac{b+a}{2}, \quad \text{Var}\, X = \frac{(b-a)^2}{12}$
mgf	$M_X(t) = \frac{e^{bt} - e^{at}}{(b-a)t}$
notes	If $a = 0$ and $b = 1$, this is a special case of the beta $(\alpha = \beta = 1)$.

Weibull(γ, β)

pdf	$f(x\|\gamma,\beta) = \frac{\gamma}{\beta} x^{\gamma-1} e^{-x^\gamma/\beta}, \quad 0 \le x < \infty, \quad \gamma > 0, \quad \beta > 0$
mean and variance	$EX = \beta^{1/\gamma}\Gamma\left(1 + \frac{1}{\gamma}\right), \quad \text{Var}\, X = \beta^{2/\gamma}\left[\Gamma\left(1 + \frac{2}{\gamma}\right) - \Gamma^2\left(1 + \frac{1}{\gamma}\right)\right]$
moments	$EX^n = \beta^{n/\gamma}\Gamma(1 + \frac{n}{\gamma})$
notes	The mgf exists only for $\gamma \ge 1$. Its form is not very useful. A special case is exponential $(\gamma = 1)$.



Relationships among common distributions. Solid lines represent transformations and special cases, dashed lines represent limits. Adapted from Leemis (1986).