

Name	Notation	pdf/pmf	Range	Mean μ	Variance σ^2
Beta	$\text{Be}(\alpha, \beta)$	$f(x) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1} (1-x)^{\beta-1}$	$x \in (0, 1)$	$\frac{\alpha}{\alpha+\beta}$	$\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$
Binomial	$\text{Bi}(n, p)$	$f(x) = \binom{n}{x} p^x q^{(n-x)}$	$x \in 0, \dots, n$	np	npq ($q = 1 - p$)
Exponential	$\text{Ex}(\lambda)$	$f(x) = \lambda e^{-\lambda x}$	$x \in \mathbb{R}_+$	$1/\lambda$	$1/\lambda^2$
Gamma	$\text{Ga}(\alpha, \lambda)$	$f(x) = \frac{\lambda^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\lambda x}$	$x \in \mathbb{R}_+$	α/λ	α/λ^2
Geometric	$\text{Ge}(p)$	$f(x) = p q^x$ $f(y) = p q^{y-1}$	$x \in \mathbb{Z}_+$ $y \in \{1, \dots\}$	q/p $1/p$	q/p^2 ($q = 1 - p$) q/p^2 ($y = x + 1$)
HyperGeo.	$\text{HG}(n, A, B)$	$f(x) = \frac{\binom{A}{x} \binom{B}{n-x}}{\binom{A+B}{n}}$	$x \in 0, \dots, n$	nP	$nP(1-P) \frac{N-n}{N-1}$ ($P = \frac{A}{A+B}$)
Logistic	$\text{Lo}(\mu, \beta)$	$f(x) = \frac{e^{-(x-\mu)/\beta}}{\beta[1+e^{-(x-\mu)/\beta}]^2}$	$x \in \mathbb{R}$	μ	$\pi^2 \beta^2 / 3$
Log Normal	$\text{LN}(\mu, \sigma^2)$	$f(x) = \frac{1}{x\sqrt{2\pi\sigma^2}} e^{-(\log x - \mu)^2 / 2\sigma^2}$	$x \in \mathbb{R}_+$	$e^{\mu + \sigma^2/2}$	$e^{2\mu + \sigma^2} (e^{\sigma^2} - 1)$
Neg. Binom.	$\text{NB}(\alpha, p)$	$f(x) = \binom{x+\alpha-1}{x} p^\alpha q^x$ $f(y) = \binom{y-1}{y-\alpha} p^\alpha q^{y-\alpha}$	$x \in \mathbb{Z}_+$ $y \in \{\alpha, \dots\}$	$\alpha q/p$ α/p	$\alpha q/p^2$ ($q = 1 - p$) $\alpha q/p^2$ ($y = x + \alpha$)
Normal	$\text{No}(\mu, \sigma^2)$	$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-(x-\mu)^2 / 2\sigma^2}$	$x \in \mathbb{R}$	μ	σ^2
Pareto	$\text{Pa}(\alpha, \epsilon)$	$f(x) = (\alpha/\epsilon)(1+x/\epsilon)^{-\alpha-1}$ $f(y) = \alpha \epsilon^\alpha / y^{\alpha+1}$	$x \in \mathbb{R}_+$ $y \in (\epsilon, \infty)$	$\frac{\epsilon}{\alpha-1}$ $\frac{\epsilon \alpha}{\alpha-1}$	$\frac{\epsilon^2 \alpha}{(\alpha-1)^2 (\alpha-2)}$ $\frac{\epsilon^2 \alpha}{(\alpha-1)^2 (\alpha-2)}$ ($y = x + \epsilon$)
Poisson	$\text{Po}(\lambda)$	$f(x) = \frac{\lambda^x}{x!} e^{-\lambda}$	$x \in \mathbb{Z}_+$	λ	λ
Snedecor F	$F(\nu_1, \nu_2)$	$f(x) = \frac{\Gamma(\frac{\nu_1+\nu_2}{2}) (\nu_1/\nu_2)^{\nu_1/2}}{\Gamma(\frac{\nu_1}{2}) \Gamma(\frac{\nu_2}{2})} \times$ $x^{\frac{\nu_1-2}{2}} \left[1 + \frac{\nu_1}{\nu_2} x\right]^{-\frac{\nu_1+\nu_2}{2}}$	$x \in \mathbb{R}_+$	$\frac{\nu_2}{\nu_2-2}$	$\left(\frac{\nu_2}{\nu_2-2}\right)^2 \frac{2(\nu_1+\nu_2-2)}{\nu_1(\nu_2-4)}$
Student t	$t(\nu)$	$f(x) = \frac{\Gamma(\frac{\nu+1}{2})}{\Gamma(\frac{\nu}{2}) \sqrt{\pi\nu}} [1 + x^2/\nu]^{-(\nu+1)/2}$	$x \in \mathbb{R}$	0	$\nu/(\nu-2)$
Uniform	$\text{Un}(a, b)$	$f(x) = \frac{1}{b-a}$	$x \in (a, b)$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
Weibull	$\text{We}(\alpha, \beta)$	$f(x) = \alpha \beta x^{\alpha-1} e^{-\beta x^\alpha}$	$x \in \mathbb{R}_+$	$\frac{\Gamma(1+\alpha^{-1})}{\beta^{1/\alpha}}$	$\frac{\Gamma(1+2/\alpha) - \Gamma^2(1+1/\alpha)}{\beta^{2/\alpha}}$