

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