

Final exam - formula sheet

The formula sheet on the final exam itself will be very similar to this one, but perhaps not identical.

Name of distribution	Probability/density function	$E(X)$	$V(X)$
Binomial	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$
Geometric	$p(1-p)^x$	q/p	q/p^2
Negative binomial	$\binom{x+r-1}{r-1} p^r (1-p)^x$	rq/p	rq/p^2
Poisson	$\frac{\lambda^x}{x!} e^{-\lambda}$	λ	λ
Hypergeometric	$\frac{\binom{k}{x} \binom{N-k}{n-x}}{\binom{N}{n}}$	$\frac{nk}{N}$	$n \left(\frac{k}{N}\right) \left(1 - \frac{k}{N}\right) \left(\frac{N-n}{N-1}\right)$
Uniform	$\begin{cases} \frac{1}{b-a}, & a \leq x \leq b \\ 0, & \text{elsewhere} \end{cases}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
Exponential	$\frac{1}{\theta} e^{-x/\theta}$	θ	θ^2
Gamma	$\frac{1}{\Gamma(\alpha)\beta^\alpha} x^{\alpha-1} e^{-x/\beta}$	$\alpha\beta$	$\alpha\beta^2$
Normal	$\frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2/2\sigma^2}$	μ	σ^2

- (1) $\Gamma(\alpha) = \int_0^\infty x^{\alpha-1} e^{-x} dx$
- (2) $\Gamma(\alpha + 1) = \alpha\Gamma(\alpha)$
- (3) $M_X(t) = E[e^{tX}]$
- (4) $P_X(t) = E[t^X]$
- (5) $\mu_{[k]} = E[X(X-1)(X-2)\cdots(X-k+1)]$