

The table of distributions for the Course "Theory of Probability"

X	k	$P(X = k)$	$E(X)$	$V(X)$
$U(1, n)$	$1, \dots, n$	$\frac{1}{n}$	$\frac{n+1}{2}$	$\frac{n^2-1}{12}$
$B(n, p)$	$0, \dots, n$	$\binom{n}{k} p^k (1-p)^{n-k}$	np	$np(1-p)$
$G(p)$	$1, 2, \dots$	$p(1-p)^{k-1}$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
$NB(m, p)$	$m, m+1, \dots$	$\binom{k-1}{m-1} p^m (1-p)^{k-m}$	$\frac{m}{p}$	$\frac{m(1-p)}{p^2}$
$H(a, b, n)$	$0, 1, \dots, n$	$\frac{\binom{a}{k} \binom{b-k}{n-k}}{\binom{a+b}{n}}$	$\frac{na}{a+b}$	$\frac{nab(a+b-n)}{(a+b)^2(a+b-1)}$
$P(\lambda)$	$0, 1, \dots$	$e^{-\lambda} \frac{\lambda^k}{k!}$	λ	λ

X	t	$f_X(t)$	$F_X(t)$	$E(X)$	$V(X)$
$U(a, b)$	$a \leq t \leq b$	$\frac{1}{b-a}$	$\frac{t-a}{b-a}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
$\exp(\lambda)$	$t \geq 0$	$\lambda e^{-\lambda t}$	$1 - e^{-\lambda t}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
$\Gamma(m, \lambda)$	$t \geq 0$	$\frac{\lambda^m t^{m-1} e^{-\lambda t}}{(m-1)!}$,		$\frac{m}{\lambda}$	$\frac{m}{\lambda^2}$
$N(\mu, \sigma^2)$	$-\infty < t < \infty$	$\frac{e^{-\frac{(t-\mu)^2}{2\sigma^2}}}{\sqrt{2\pi}\sigma}$	$\Phi\left(\frac{t-\mu}{\sigma}\right)$	μ	σ^2