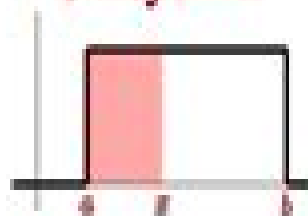


Probability Distributions

Continuous

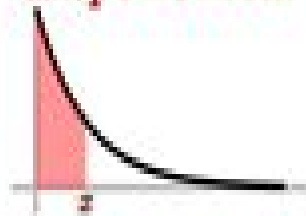
Uniform



$$\mu = \frac{a+b}{2} \quad \sigma = \sqrt{\frac{(b-a)^2}{12}}$$

$$P(X < x) = \frac{x-a}{b-a}$$

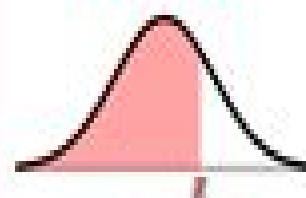
Exponential



$$\mu = \frac{1}{\gamma} \quad \sigma = \frac{1}{\gamma}$$

$$P(X < x) = 1 - e^{-\gamma x}$$

Normal



$$z = \frac{x - \mu}{\sigma}$$

$$P(X < x) \Rightarrow \text{Use Z-Chart}$$

Key

γ = rate parameter

z = z-score

p = probability of success

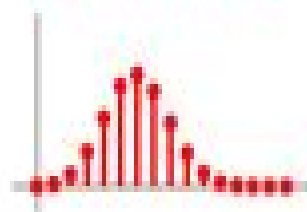
n = # of trials

N = population size

K = # of success states

Discrete

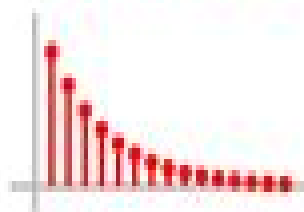
Binomial



$$\mu = n \cdot p \quad \sigma = \sqrt{n \cdot p \cdot (1-p)}$$

$$P(X = x) = \binom{n}{x} p^x (1-p)^{n-x}$$

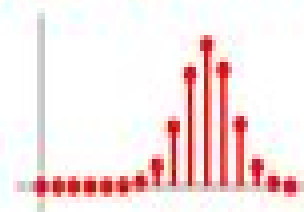
Geometric



$$\mu = \frac{1}{p} \quad \sigma = \frac{\sqrt{1-p}}{p}$$

$$P(X = x) = (1-p)^{x-1} p$$

Hypergeometric



$$\mu = n \frac{K}{N} \quad \sigma = \sqrt{n \frac{K(N-K)(N-n)}{N^2(N-1)}}$$

$$P(X = x) = \frac{\binom{K}{x} \binom{N-K}{n-x}}{\binom{N}{n}}$$

Standard Probability And Statistics

Andrei D. Polyanin, Alexei Chernoutsan



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