

| Nombre            | Notación                | Distribución de probabilidades (discr)                                                                                      | Esperanza                     | Varianza                                               | FGM                                 |
|-------------------|-------------------------|-----------------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------------------------------------------|-------------------------------------|
| Binomial          | $B(n, p)$               | $\binom{n}{k} p^k (1-p)^{n-k} \quad k = 0, 1, \dots, n$                                                                     | $np$                          | $np(1-p)$                                              | $(pe^t + 1 - p)^n$                  |
| Bernoulli         | $B(p)$                  | $p^k (1-p)^{1-k} \quad k = 0, 1$                                                                                            | $p$                           | $p(1-p)$                                               | $(pe^t + 1 - p)$                    |
| Binomial Negativa | $BN(r, p)$              | $\binom{k-1}{r-1} p^r (1-p)^{k-r} \quad k = r, \dots, \infty$                                                               | $\frac{r}{p}$                 | $\frac{r(1-p)}{p^2}$                                   | $(\frac{pe^t}{1-(1-p)e^t})^r$       |
| Poisson           | $P(\lambda)$            | $\frac{\lambda^k e^{-\lambda}}{k!} \quad k = 0, \dots, n$                                                                   | $\lambda$                     | $\lambda$                                              | $e^{\lambda(e^t - 1)}$              |
| Nombre            | Notación                | Densidad de probabilidades (continuo)                                                                                       | Esperanza                     | Varianza                                               | FGM                                 |
| Uniforme          | $U(a, b)$               | $\frac{1}{b-a} \quad a \leq x \leq b$                                                                                       | $\frac{(a+b)}{2}$             | $\frac{(b-a)^2}{12}$                                   | $\frac{e^{bt} - e^{at}}{(b-a)t}$    |
| Beta              | $\beta_{\alpha, \beta}$ | $\frac{\Gamma(\alpha+\beta+1)x^{\alpha-1}(1-x)^{\beta-1}}{\Gamma(\alpha+1)\Gamma(\beta+1)} \quad 0 \leq x \leq 1$           | $\frac{\alpha}{\alpha+\beta}$ | $\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$ |                                     |
| Gamma             | $G(r, \lambda)$         | $\frac{x^{r-1} e^{-\frac{x}{\lambda}}}{\lambda^r \Gamma(r)} \quad x \geq 0$                                                 | $r\lambda$                    | $r\lambda^2$                                           | $\frac{1}{(1-\lambda t)^r}$         |
| Exponencial       | $e(\lambda)$            | $\frac{1}{\lambda} e^{-\frac{x}{\lambda}} \quad x \geq 0$                                                                   | $\lambda$                     | $\lambda^2$                                            | $\frac{1}{1-\lambda t}$             |
| Ji-Cuadrado       | $\chi_n^2$              | $\frac{x^{\frac{n}{2}-1} e^{-\frac{x}{2}}}{2^{\frac{n}{2}} \Gamma(\frac{n}{2})} \quad x \geq 0$                             | $n$                           | $2n$                                                   | $\frac{1}{(1-2t)^{\frac{n}{2}}}$    |
| Normal            | $N(\mu, \sigma^2)$      | $\frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \quad -\infty \leq x \leq \infty$                             | $\mu$                         | $\sigma^2$                                             | $e^{t\mu + \frac{\sigma^2 t^2}{2}}$ |
| t-Student         | $t_n$                   | $\frac{\Gamma(n+1/2)(1+\frac{x^2}{n})^{-\frac{(n+1)}{2}}}{\sqrt{n\pi}\Gamma(\frac{n}{2})} \quad -\infty \leq x \leq \infty$ | $0 \quad n > 1$               | $\frac{n}{n-2} \quad n > 2$                            |                                     |
| F-Fisher          | $F_{r,s}$               | $\frac{\Gamma(\frac{r+s}{2})r^{r/2}s^{s/2}x^{(r/2)-1}}{\Gamma(r/2)\Gamma(s/2)(rx+s)^{(r+s)/2}} \quad x \geq 0$              | $\frac{s}{s-2} \quad s > 2$   | $\frac{2s(r+s-2)}{r(s-2)^2(s-4)} \quad s > 4$          |                                     |

BS:

$$\Gamma(p) = \int_0^\infty x^{p-1} e^{-x} dx$$

$$\Gamma(p) = (p-1)\Gamma(p-1) \quad p \in \mathbf{N}$$