

DISTRIBUCIONES DE PROBABILIDAD USADAS HABITUALMENTE EN HIDROLOGÍA

Distribución de variable aleatoria x	Función de densidad de probabilidad y densidad acumulada	Rango	Media	Varianza
Binomial	$P(x) = \frac{n!}{x!(n-x)!} p^x (1-p)^{n-x}$	$0 \leq x < n$	np	$np(1-p)$
Poisson	$P(x) = \frac{\lambda^x e^{-x}}{x!}$	$0 \leq x \leq \dots$	λ	λ
Uniforme	$f(x) = \frac{1}{b-a}$	$a \leq x \leq b$	$\frac{b+a}{2}$	$\frac{(b-a)^2}{12}$
Exponencial	$f(x) = \frac{1}{a} e^{-\frac{x}{a}}$	$0 \leq x \leq \infty$	a	a^2
Normal	$f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$	$-\infty \leq x \leq \infty$	μ	σ^2
Log-Normal $y = \ln x$	$f(y) = \frac{1}{x \sigma_y \sqrt{2\pi}} e^{-\frac{(y-\mu)^2}{2\sigma_y^2}}$	$0 \leq x \leq \infty$ $-\infty \leq y \leq \infty$	μ_y	σ_y^2
Gamma	$f(x) = \frac{x^a e^{-\frac{x}{\beta}}}{\beta^{a+1} \Gamma(a+1)}$	$0 \leq x \leq \infty$	$\beta(a+1)$	$\beta^2(a+1)$
Gumbel	$f(x) = \frac{1}{\alpha} \exp\left[-\frac{x-\xi}{\alpha} - \exp\left(-\frac{x-\xi}{\alpha}\right)\right]$ $F(x) = \exp\left[-\exp\left(-\frac{x-\xi}{\alpha}\right)\right]$ $x = \xi - \alpha \ln(-\ln F)$	$-\infty \leq x \leq \infty$	$\mu = \xi + 0.5772\alpha$	$\sigma^2 = \frac{\pi^2 \alpha^2}{6} \approx 1.645 \alpha^2$
Weibull	$f(x) = \left(\frac{k}{\alpha}\right) \left(\frac{x}{\alpha}\right)^{k-1} e^{-\left(\frac{x}{\alpha}\right)^k}$ $F(x) = 1 - e^{-\left(\frac{x}{\alpha}\right)^k}$	$0 \leq x$ $0 \leq a, k$	$\mu = \alpha \Gamma\left(1 + \frac{1}{k}\right)$	$\sigma = \alpha^2 \left\{ \Gamma\left(1 + \frac{2}{k}\right) - \left[\Gamma\left(1 + \frac{1}{k}\right) \right]^2 \right\}$
Valor Extremo	$f(x) = \alpha \exp[-\alpha(x-u) - e^{-\alpha(x-u)}]$	$-\infty \leq x \leq \infty$	$u + \frac{0.5772}{\alpha}$	$\frac{\pi^2}{6 \alpha^2}$
Log-Pearson III $y = \ln x$	$f(x) = \frac{(y-y)^{\alpha}}{\beta^2 x \Gamma(\alpha+1)} e^{-\frac{(y-y)^{\alpha}}{\beta}}$	$0 \leq x \leq \infty$ $-\infty \leq y \leq \infty$	$\mu_y + \beta(\alpha+1)$	$\sigma_y^2 = \beta^2(\alpha+1)$