

Cuadro 1: **Resumen distribuciones**

| nombre            | parámetros                         | notación                               | tipo     | soporte               | distribución                                                                                                | esperanza                | varianza                   | f.g.m.                                                                        |
|-------------------|------------------------------------|----------------------------------------|----------|-----------------------|-------------------------------------------------------------------------------------------------------------|--------------------------|----------------------------|-------------------------------------------------------------------------------|
| Bernoulli         | $p \in (0, 1)$                     | $X \sim \text{Bernoulli}(p)$           | discreta | $\{0, 1\}$            | $p_X(0) = 1 - p$ $p_X(1) = p$                                                                               | $p$                      | $p(1 - p)$                 | $1 - p + pe^t$                                                                |
| binomial          | $n \in \mathbb{N}^*, p \in (0, 1)$ | $X \sim \text{bin}(n, p)$              | discreta | $\{0, 1, \dots, n\}$  | $p_X(k) = \binom{n}{k} p^k (1 - p)^{n-k}$                                                                   | $np$                     | $np(1 - p)$                | $(1 - p + pe^t)^n$                                                            |
| geométrica        | $p \in (0, 1)$                     | $X \sim \text{geom}(p)$                | discreta | $\{1, 2, 3, \dots\}$  | $p_X(k) = (1 - p)^{k-1} p$                                                                                  | $\frac{1}{p}$            | $\frac{1 - p}{p^2}$        | $\frac{pe^t}{1 - (1 - p)e^t}$                                                 |
| binomial negativa | $r \in \mathbb{N}^*, p \in (0, 1)$ | $X \sim \text{BN}(r, p)$               | discreta | $\{r, r + 1, \dots\}$ | $p_X(k) = \binom{k-1}{r-1} (1 - p)^{k-r} p^r$                                                               | $\frac{r}{p}$            | $\frac{r(1 - p)}{p^2}$     | $\left( \frac{pe^t}{1 - (1 - p)e^t} \right)^r$                                |
| Poisson           | $\lambda > 0$                      | $X \sim \text{Poisson}(\lambda)$       | discreta | $\{0, 1, 2, \dots\}$  | $p_X(k) = e^{-\lambda} \frac{\lambda^k}{k!}$                                                                | $\lambda$                | $\lambda$                  | $e^{\lambda(e^t - 1)}$                                                        |
| uniforme          | $a, b \in \mathbb{R}, a < b$       | $X \sim \text{unif}(a, b)$             | continua | $[a, b]$              | $f_X(x) = \frac{1}{b - a} \mathbb{I}_{[a, b]}(x)$                                                           | $\frac{a + b}{2}$        | $\frac{(b - a)^2}{12}$     | $\frac{e^{tb} - e^{ta}}{t(b - a)}$                                            |
| exponencial       | $\lambda > 0$                      | $X \sim \text{exp}(\lambda)$           | continua | $[0, \infty)$         | $f_X(x) = \lambda e^{-\lambda x} \mathbb{I}_{[0, \infty)}(x)$                                               | $\frac{1}{\lambda}$      | $\frac{1}{\lambda^2}$      | $\frac{\lambda}{\lambda - t} \quad \forall t < \lambda$                       |
| normal            | $\mu \in \mathbb{R}, \sigma > 0$   | $X \sim \mathcal{N}(\mu, \sigma^2)$    | continua | $\mathbb{R}$          | $f_X(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$                                     | $\mu$                    | $\sigma^2$                 | $e^{\mu t + \frac{1}{2}\sigma^2 t^2}$                                         |
| gamma             | $\theta > 0, \lambda > 0$          | $X \sim \text{gamma}(\theta, \lambda)$ | continua | $[0, \infty)$         | $f_X(x) = \frac{\lambda e^{-\lambda x} (\lambda x)^{\theta-1}}{\Gamma(\theta)} \mathbb{I}_{[0, \infty)}(x)$ | $\frac{\theta}{\lambda}$ | $\frac{\theta}{\lambda^2}$ | $\left( \frac{\lambda}{\lambda - t} \right)^\theta \quad \forall t < \lambda$ |