

Summary of Probability Distribution Statistics
Mat 253 - John Travis

Distribution	Mean	Variance	Skewness	Kurtosis
<i>Hypergeometric</i>	$r \frac{n_1}{n}$	$r \frac{n_1}{n} \frac{n_2}{n} \frac{n-r}{n-1}$	$\frac{(n-2n_1)\sqrt{n-1}(n-2r)}{rn_1(n-n_1)\sqrt{n-r}(n-2)}$	$\frac{n(n+1)-6n(n-r)}{n_1(n-n_1)} + \frac{3r(n-r)(n+6)}{n^2} - 6$
<i>Binomial</i>	np	np(1-p)	$\frac{1-2p}{\sqrt{np(1-p)}}$	$\frac{1-6p(1-p)}{np(1-p)} + 3$
<i>Geometric</i>	1/p	(1-p)/p ²	$\frac{2-p}{\sqrt{1-p}}$	$\frac{p^2-6p+6}{1-p} + 3$
<i>Neg. Binomial</i>	r/p	r(1-p)/p ²	$\frac{2-p}{\sqrt{r(1-p)}}$	$\frac{p^2-6p+6}{r(1-p)} + 3$
<i>Poisson</i>	tλ	tλ	$\frac{1}{\sqrt{\lambda}}$	$\frac{1}{\lambda} + 3$