

DISCRETE R.V.'s

	<u>Mean</u>	<u>Variance</u>
$X \sim \text{Bernoulli}(p)$	p	$p(1-p)$
$X \sim \text{Binomial}(n, p)$	np	$np(1-p)$
$X \sim \text{Geometric}(p)$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
$X \sim \text{Poisson}(\lambda)$	λ	λ

CONTINUOUS R.V.'s

$X \sim \text{Exponential}(\lambda)$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
$X \sim \text{Normal}(\mu, \sigma^2)$	μ	σ^2
$X \sim \text{Uniform}(a, b)$	$\frac{b+a}{2}$	$\frac{(b-a)^2}{12}$
$X \sim \chi_n^2$	n	$2n$