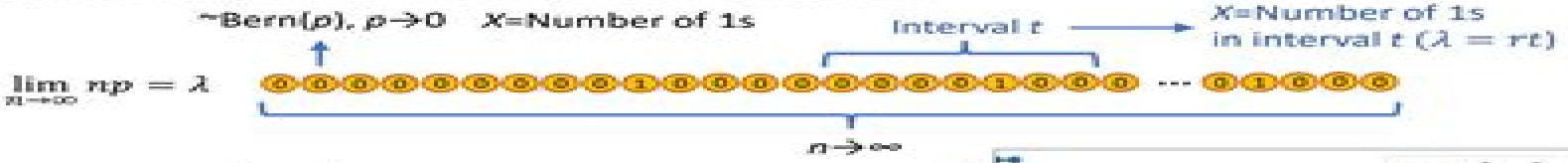
Poisson distribution

(Univariate-Discrete)

Parameters: λ ($\lambda>0$) **Denoted by:** $X \sim Pois(\lambda)$

Story: The Poisson distribution is a limiting case of the binomial distribution when the number of trials n tends to infinity and p tends to zero while the product $np=\lambda$ remains constant. The parameter λ is also the mean of the distribution, so it gives the average number of the successful events. We can also write $\lambda=rt$ where r is the average rate and t is the time interval for that. Here λ gives the average number of events in the time interval t.

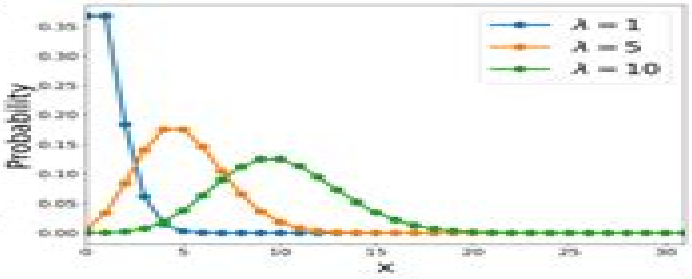


PMF: $p_X(x) = \begin{cases} \frac{\lambda^x e^{-\lambda}}{x!} & for\ x = 0,1,2,\dots \\ 0 & otherwise \end{cases}$

Mean: λ

Variance: λ

Related distributions: The Poisson distribution is a limiting case of the binomial distribution when the number of trials n tends to infinity and p tends to zero while the product $np=\lambda$ remains constant.



Uniform distribution

(Univariate-Discrete)

Parameters: a, b (a, $b \in Z$) **Denoted by:** $X \sim DU(a, b)$

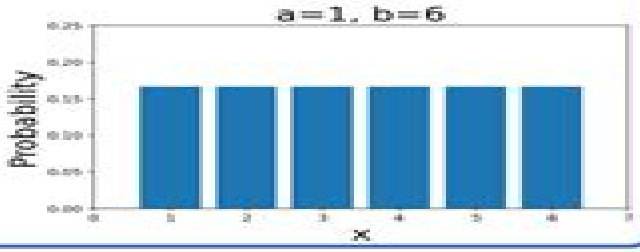
Story: A random variable X with a discrete uniform distribution with parameters a and b can take each of the integers a, $a+1\dots$, b with equal probability. So, it is a probability distribution where all outcomes have an equal chance of occurring.

PMF:

$$p_X(x) = \begin{cases} \frac{1}{b-a+1} & for\ x = a, a+1, \dots b \\ 0 & otherwise \end{cases}$$

Mean: $(a+b)/2$

Variance: $\frac{(b-a+1)^2-1}{12}$



Uniform distribution

(Univariate-Continuous)

Parameters: a, b **Denoted by:** $X \sim U(a, b)$

Story: If the random variable X has a continuous unform distribution with the parameters a and b, then for every subinterval of [a, b], the probability that X belongs to that subinterval is proportional to the length of that subinterval, and all intervals of the same length are equally probable.

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