

Binomiális eloszlások: $X \sim \text{Bin}(n, p)$, ha

$$f_X(k) = \binom{n}{k} p^k q^{n-k}, \quad k = 0, 1, \dots, n, \quad 0 < p < 1, \quad q = 1 - p.$$

$$E(X) = np, \quad V(X) = npq, \quad M_X(t) = (pe^t + q)^n, \quad P_X(t) = (pt + q)^n.$$

$$a = -p/q, \quad b = p(n+1)/q.$$

Geometriai eloszlások: $X \sim \text{Geom}(p)$, ha

$$f_X(k) = pq^k, \quad k = 0, 1, \dots, \quad 0 < p < 1, \quad q = 1 - p.$$

$$a = q, \quad b = 0, \quad E(X) = q/p \text{ és } V(X) = q/p^2,$$

$$M_X(t) = \frac{p}{1 - qe^t}, \quad P_X(t) = \frac{p}{1 - qt}, \quad t < \ln(1/q).$$

Negatív binomiális eloszlások: $X \sim \text{NB}(r, p)$, ha

$$f_X(k) = \binom{k+r-1}{k} p^r q^k,$$

$$k = 0, 1, \dots, \quad r > 0, \quad 0 < p < 1, \quad q = 1 - p.$$

$$E(X) = rq/p, \quad V(X) = rq/p^2, \quad a = q, \quad b = (r-1)q.$$

$$M_X(t) = \left(\frac{p}{1 - qe^t} \right)^r, \quad P_X(t) = \left(\frac{p}{1 - qt} \right)^r, \quad t < \ln(1/q).$$

Poisson eloszlások: $X \sim \text{Poi}(\lambda)$, ahol $\lambda > 0$, ha

$$f_X(k) = \frac{\lambda^k e^{-\lambda}}{k!}, \quad k = 0, 1, \dots$$

$$E(X) = V(X) = \lambda, \quad a = 0, \quad b = \lambda.$$

$$M_X(t) = \exp(\lambda(e^t - 1)), \quad P_X(t) = \exp(\lambda(t - 1)).$$

Logaritmus eloszlások: $X \sim \text{Log}(p)$, ha

$$f_X(k) = \frac{-1}{\ln(1-p)} \cdot \frac{p^k}{k}, \quad k = 1, 2, \dots, \quad 0 < p < 1.$$

$$X \sim (p, -p, 1), \quad E(X) = \frac{1}{\ln(1-p)} \cdot \frac{p}{p-1}, \quad M_X(t) = \frac{\ln(1-pe^t)}{\ln(1-p)}, \quad \text{ha } t < -\ln p.$$