

Name	PMF	Mean	Variance	MGF
Ber (p)	$\mathbb{P}(X = 1) = p, \mathbb{P}(X = 0) = 1 - p$	p	$p(1 - p)$	$e^t p + (1 - p)$
Bin (n, p)	$\binom{n}{x} p^x (1 - p)^{n-x}$ for $x = 0, 1, \dots, n$	np	$np(1 - p)$	$(e^t p + (1 - p))^n$
Geom (p)	$p(1 - p)^{x-1}$ for $x = 1, 2, \dots$	$\frac{1}{p}$	$\frac{1-p}{p^2}$	$\frac{e^t p}{1 - (1-p)e^t}$ for $t < -\ln(1 - p)$
NegBin (r, p)	$\binom{x-1}{r-1} p^r q^{x-r}$ for $x = r, r + 1, \dots$	$\frac{r}{p}$	$\frac{r(1-p)}{p^2}$	$\left(\frac{e^t p}{1 - (1-p)e^t} \right)^r$ for $t < -\ln(1 - p)$
HG (N_1, N_2, n)	$\frac{\binom{N_1}{x} \binom{N_2}{n-x}}{\binom{N_1+N_2}{n}}$ for $\max\{0, n - N_2\} \leq x \leq \min\{n, N_1\}$	$m \frac{N_1}{N_1+N_2}$	$n \cdot \frac{N_1 N_2}{(N_1+N_2)^2} \cdot \frac{N_1+N_2-n}{N_1+N_2-1}$	
Poisson (λ)	$\frac{e^{-\lambda} \lambda^x}{x!}$ for $x = 0, 1, \dots$	λ	λ	$e^{\lambda(e^t - 1)}$
Uniform (a, b)	$\frac{1}{b-a}$ for $x \in (a, b)$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$	$\frac{e^{tb} - e^{ta}}{t(b-a)}$
Normal (μ, σ^2)	$\frac{1}{\sqrt{2\pi\sigma}} e^{-(x-\mu)^2/2\sigma^2}$ for $x \in (-\infty, \infty)$	μ	σ^2	$e^{\mu t + \frac{\sigma^2}{2} t^2}$
Exp (λ)	$\lambda e^{-\lambda x}$ for $x > 0$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$	$(1 - \frac{t}{\lambda})^{-1}$ for $t < \lambda$
Gamma (a, λ)	$\frac{\lambda^a x^{a-1} e^{-\lambda x}}{\Gamma(a)}$ for $x > 0$	$\frac{a}{\lambda}$	$\frac{a}{\lambda^2}$	$(1 - \frac{t}{\lambda})^{-a}$ for $t < \lambda$

Geometric series

$$\sum_{k=0}^N ar^k = \frac{a(1 - r^{N+1})}{1 - r} \text{ for } r \neq 1, \quad \sum_{k=0}^{\infty} ar^k = \frac{a}{1 - r} \text{ for } |r| < 1$$

Binomial Theorem

$$(a + b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k}$$

Power series for e^x

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$
