Statistical Inference

Second Edition

George Casella
University of Florida

Roger L. Berger
North Carolina State University

DUXBURY
THOMSON LEARNING

Table of Common Distributions

Discrete Distributions

Bernoulli(p)

pmf	$P(X=x\|p)=p^x(1-p)^{1-x};\quad x=0,1;\quad 0\le p\le 1$
mean and variance	$\mathrm{E}X=p,\quad \mathrm{Var}\,X=p(1-p)$
mgf	$M_X(t)=(1-p)+pe^t$

Binomial(n,p)

pmf	$P(X=x\|n,p)=\binom{n}{x}p^x(1-p)^{n-x};\quad x=0,1,2,\ldots,n;\quad 0\le p\le 1$
mean and variance	$\mathrm{E}X=np,\quad \mathrm{Var}\,X=np(1-p)$
mgf	$M_X(t)=[pe^t+(1-p)]^n$
notes	Related to Binomial Theorem (Theorem 3.2.2). The *multinomial* distribution (Definition 4.6.2) is a multivariate version of the binomial distribution.

Discrete uniform

pmf	$P(X=x\|N)=\frac{1}{N};\quad x=1,2,\ldots,N;\quad N=1,2,\ldots$
mean and variance	$\mathrm{E}X=\frac{N+1}{2},\quad \mathrm{Var}\,X=\frac{(N+1)(N-1)}{12}$
mgf	$M_X(t)=\frac{1}{N}\sum_{i=1}^{N}e^{it}$

Geometric(p)

pmf	$P(X=x\|p)=p(1-p)^{x-1};\quad x=1,2,\ldots;\quad 0\le p\le 1$
mean and variance	$\mathrm{E}X=\frac{1}{p},\quad \mathrm{Var}\,X=\frac{1-p}{p^2}$

mgf $M_X(t) = \frac{pe^t}{1-(1-p)e^t}, \quad t < -\log(1-p)$

notes $Y = X - 1$ is negative binomial$(1, p)$. The distribution is *memoryless*: $P(X > s|X > t) = P(X > s - t)$.

Hypergeometric

pmf $P(X = x|N, M, K) = \frac{\binom{M}{x}\binom{N-M}{K-x}}{\binom{N}{K}}; \quad x = 0, 1, 2, \ldots, K;$
$M - (N - K) \leq x \leq M; \quad N, M, K \geq 0$

mean and variance $\mathrm{E}X = \frac{KM}{N}, \quad \mathrm{Var}\, X = \frac{KM}{N}\frac{(N-M)(N-K)}{N(N-1)}$

notes If $K \ll M$ and N, the range $x = 0, 1, 2, \ldots, K$ will be appropriate.

Negative binomial(r, p)

pmf $P(X = x|r, p) = \binom{r+x-1}{x}p^r(1-p)^x; \quad x = 0, 1, \ldots; \quad 0 \leq p \leq 1$

mean and variance $\mathrm{E}X = \frac{r(1-p)}{p}, \quad \mathrm{Var}\, X = \frac{r(1-p)}{p^2}$

mgf $M_X(t) = \left(\frac{p}{1-(1-p)e^t}\right)^r, \quad t < -\log(1-p)$

notes An alternate form of the pmf is given by $P(Y = y|r, p) = \binom{y-1}{r-1}p^r(1-p)^{y-r}$, $y = r, r+1, \ldots$. The random variable $Y = X + r$. The negative binomial can be derived as a gamma mixture of Poissons. (See Exercise 4.34.)

Poisson(λ)

pmf $P(X = x|\lambda) = \frac{e^{-\lambda}\lambda^x}{x!}; \quad x = 0, 1, \ldots; \quad 0 \leq \lambda < \infty$

mean and variance $\mathrm{E}X = \lambda, \quad \mathrm{Var}\, X = \lambda$

mgf $M_X(t) = e^{\lambda(e^t-1)}$

Continuous Distributions

Beta(α, β)

pdf $f(x|\alpha, \beta) = \frac{1}{B(\alpha,\beta)}x^{\alpha-1}(1-x)^{\beta-1}, \quad 0 \leq x \leq 1, \quad \alpha > 0, \quad \beta > 0$

mean and variance $\mathrm{E}X = \frac{\alpha}{\alpha+\beta}; \quad \mathrm{Var}\, X = \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$

mgf $M_X(t) = 1 + \sum_{k=1}^{\infty}\left(\prod_{r=0}^{k-1}\frac{\alpha+r}{\alpha+\beta+r}\right)\frac{t^k}{k!}$

notes The constant in the beta pdf can be defined in terms of gamma function $B(\alpha, \beta) = \frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)}$. Equation (3.2.18) gives a general expression for th moments.

Cauchy(θ, σ)

pdf $f(x|\theta, \sigma) = \frac{1}{\pi\sigma}\frac{1}{1+\left(\frac{x-\theta}{\sigma}\right)^2}, \quad -\infty < x < \infty; \quad -\infty < \theta < \infty, \quad \sigma > 0$

mean and variance do not exist

mgf does not exist

notes Special case of Student's t, when degrees of freedom = 1. Also, if X an Y are independent $\mathrm{n}(0, 1)$, X/Y is Cauchy.

Chi squared(p)

pdf $f(x|p) = \frac{1}{\Gamma(p/2)2^{p/2}}x^{(p/2)-1}e^{-x/2}; \quad 0 \leq x < \infty; \quad p = 1, 2, \ldots$

mean and variance $\mathrm{E}X = p, \quad \mathrm{Var}\, X = 2p$

mgf $M_X(t) = \left(\frac{1}{1-2t}\right)^{p/2}, \quad t < \frac{1}{2}$

notes Special case of the gamma distribution.

Double exponential(μ, σ)

pdf $f(x|\mu, \sigma) = \frac{1}{2\sigma}e^{-|x-\mu|/\sigma}, \quad -\infty < x < \infty, \quad -\infty < \mu < \infty, \quad \sigma > 0$

mean and variance $\mathrm{E}X = \mu, \quad \mathrm{Var}\, X = 2\sigma^2$

mgf $M_X(t) = \frac{e^{\mu t}}{1-(\sigma t)^2}, \quad |t| < \frac{1}{\sigma}$

notes Also known as the *Laplace* distribution.

Exponential(β)

pdf $f(x|\beta) = \frac{1}{\beta}e^{-x/\beta}, \quad 0 \le x < \infty, \quad \beta > 0$

mean and variance $\mathrm{E}X = \beta, \quad \mathrm{Var}\, X = \beta^2$

mgf $M_X(t) = \frac{1}{1-\beta t}, \quad t < \frac{1}{\beta}$

notes Special case of the gamma distribution. Has the *memoryless* property. Has many special cases: $Y = X^{1/\gamma}$ is *Weibull*, $Y = \sqrt{2X/\beta}$ is *Rayleigh*, $Y = \alpha - \gamma \log(X/\beta)$ is *Gumbel*.

F

pdf $f(x|\nu_1, \nu_2) = \frac{\Gamma\left(\frac{\nu_1+\nu_2}{2}\right)}{\Gamma\left(\frac{\nu_1}{2}\right)\Gamma\left(\frac{\nu_2}{2}\right)} \left(\frac{\nu_1}{\nu_2}\right)^{\nu_1/2} \frac{x^{(\nu_1-2)/2}}{\left(1+\left(\frac{\nu_1}{\nu_2}\right)x\right)^{(\nu_1+\nu_2)/2}};$
$0 \le x < \infty; \quad \nu_1, \nu_2 = 1, \ldots$

mean and variance $\mathrm{E}X = \frac{\nu_2}{\nu_2-2}, \quad \nu_2 > 2,$

$\mathrm{Var}\, X = 2\left(\frac{\nu_2}{\nu_2-2}\right)^2 \frac{(\nu_1+\nu_2-2)}{\nu_1(\nu_2-4)}, \quad \nu_2 > 4$

moments (mgf does not exist) $\mathrm{E}X^n = \frac{\Gamma\left(\frac{\nu_1+2n}{2}\right)\Gamma\left(\frac{\nu_2-2n}{2}\right)}{\Gamma\left(\frac{\nu_1}{2}\right)\Gamma\left(\frac{\nu_2}{2}\right)} \left(\frac{\nu_2}{\nu_1}\right)^n, \quad n < \frac{\nu_2}{2}$

notes Related to chi squared ($F_{\nu_1,\nu_2} = \left(\frac{\chi^2_{\nu_1}}{\nu_1}\right) / \left(\frac{\chi^2_{\nu_2}}{\nu_2}\right)$, where the χ^2s are independent) and t ($F_{1,\nu} = t^2_\nu$).

Gamma(α, β)

pdf $f(x|\alpha, \beta) = \frac{1}{\Gamma(\alpha)\beta^\alpha} x^{\alpha-1}e^{-x/\beta}, \quad 0 \le x < \infty, \quad \alpha, \beta > 0$

mean and variance $\mathrm{E}X = \alpha\beta, \quad \mathrm{Var}\, X = \alpha\beta^2$

mgf $M_X(t) = \left(\frac{1}{1-\beta t}\right)^\alpha, \quad t < \frac{1}{\beta}$

notes Some special cases are exponential ($\alpha = 1$) and chi squared ($\alpha = p/2$, $\beta = 2$). If $\alpha = \frac{3}{2}$, $Y = \sqrt{X/\beta}$ is *Maxwell*. $Y = 1/X$ has the *inverted gamma distribution*. Can also be related to the Poisson (Example 3.2.1).

Logistic(μ, β)

pdf $f(x|\mu, \beta) = \frac{1}{\beta} \frac{e^{-(x-\mu)/\beta}}{[1+e^{-(x-\mu)/\beta}]^2}, \quad -\infty < x < \infty, \quad -\infty < \mu < \infty, \quad \beta > 0$

mean and variance $\mathrm{E}X = \mu, \quad \mathrm{Var}\, X = \frac{\pi^2\beta^2}{3}$

mgf $M_X(t) = e^{\mu t}\Gamma(1-\beta t)\Gamma(1+\beta t), \quad |t| < \frac{1}{\beta}$

notes The cdf is given by $F(x|\mu, \beta) = \frac{1}{1+e^{-(x-\mu)/\beta}}$.

Lognormal(μ, σ^2)

pdf $f(x|\mu, \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} \frac{e^{-(\log x-\mu)^2/(2\sigma^2)}}{x}, \quad 0 \le x < \infty, \quad -\infty < \mu < \infty,$ $\sigma > 0$

mean and variance $\mathrm{E}X = e^{\mu+(\sigma^2/2)}, \quad \mathrm{Var}\, X = e^{2(\mu+\sigma^2)} - e^{2\mu+\sigma^2}$

moments (mgf does not exist) $\mathrm{E}X^n = e^{n\mu+n^2\sigma^2/2}$

notes Example 2.3.5 gives another distribution with the same moments.

Normal(μ, σ^2)

pdf $f(x|\mu, \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma}e^{-(x-\mu)^2/(2\sigma^2)}, \quad -\infty < x < \infty, \quad -\infty < \mu < \infty,$ $\sigma > 0$

mean and variance $\mathrm{E}X = \mu, \quad \mathrm{Var}\, X = \sigma^2$

mgf $M_X(t) = e^{\mu t+\sigma^2t^2/2}$

notes Sometimes called the *Gaussian* distribution.

Pareto(α, β)

pdf $f(x|\alpha, \beta) = \frac{\beta\alpha^\beta}{x^{\beta+1}}, \quad a < x < \infty, \quad \alpha > 0, \quad \beta > 0$

mean and variance $\mathrm{E}X = \frac{\beta\alpha}{\beta-1}, \quad \beta > 1, \quad \mathrm{Var}\, X = \frac{\beta\alpha^2}{(\beta-1)^2(\beta-2)}, \quad \beta > 2$

mgf does not exist

---

t

pdf $f(x|\nu) = \frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\Gamma\left(\frac{\nu}{2}\right)} \frac{1}{\sqrt{\nu\pi}} \frac{1}{\left(1+\left(\frac{x^2}{\nu}\right)\right)^{(\nu+1)/2}}, \quad -\infty < x < \infty, \quad \nu = 1, \ldots$

mean and variance $\mathrm{E}X = 0, \quad \nu > 1, \quad \mathrm{Var}\, X = \frac{\nu}{\nu-2}, \quad \nu > 2$

moments (mgf does not exist) $\mathrm{E}X^n = \frac{\Gamma\left(\frac{n+1}{2}\right)\Gamma\left(\frac{\nu-n}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{\nu}{2}\right)}\nu^{n/2}$ if $n < \nu$ and even,
$\mathrm{E}X^n = 0$ if $n < \nu$ and odd.

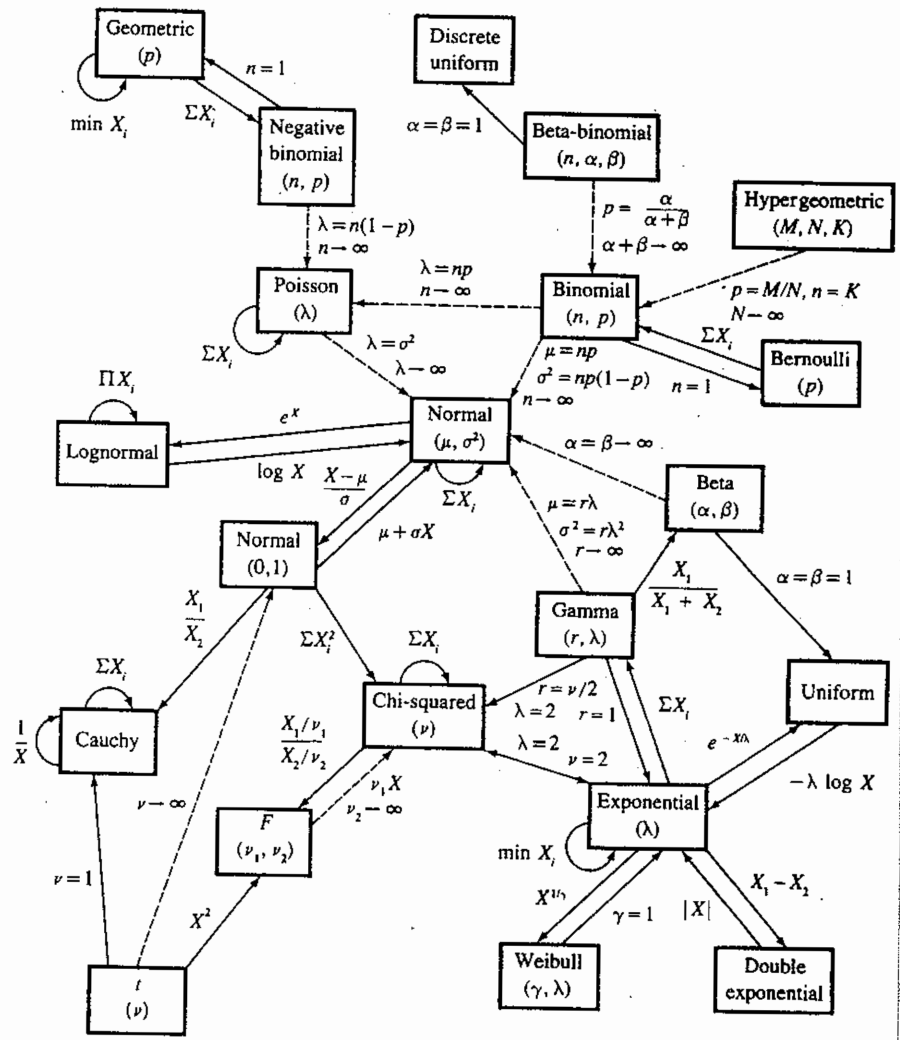
notes Related to F ($F_{1,\nu} = t^2_\nu$).

Uniform(a, b)

pdf	$f(x\|a, b) = \frac{1}{b-a}, \quad a \le x \le b$
mean and variance	$\mathrm{E}X = \frac{b+a}{2}, \quad \mathrm{Var}\,X = \frac{(b-a)^2}{12}$
mgf	$M_X(t) = \frac{e^{bt} - e^{at}}{(b-a)t}$
notes	If $a = 0$ and $b = 1$, this is a special case of the beta ($\alpha = \beta = 1$).

Weibull(γ, β)

pdf	$f(x\|\gamma, \beta) = \frac{\gamma}{\beta} x^{\gamma-1} e^{-x^\gamma/\beta}, \quad 0 \le x < \infty, \quad \gamma > 0, \quad \beta > 0$
mean and variance	$\mathrm{E}X = \beta^{1/\gamma}\Gamma\left(1 + \frac{1}{\gamma}\right), \quad \mathrm{Var}\,X = \beta^{2/\gamma}\left[\Gamma\left(1 + \frac{2}{\gamma}\right) - \Gamma^2\left(1 + \frac{1}{\gamma}\right)\right]$
moments	$\mathrm{E}X^n = \beta^{n/\gamma}\Gamma\left(1 + \frac{n}{\gamma}\right)$
notes	The mgf exists only for $\gamma \ge 1$. Its form is not very useful. A special case is exponential ($\gamma = 1$).



Relationships among common distributions. Solid lines represent transformations special cases, dashed lines represent limits. Adapted from Leemis (1986).