

Name of distribution	Notation	$\text{Ran}(X)$	$\mathbb{P}(X = k)$ or $F_X(t)$	$f_X(t)$	$\mathbb{E}(X)$	$\mathbb{D}^2(X)$
indicator	$\mathbf{1}(p)$	$\{0, 1\}$	$p, 1 - p$		p	$p(1 - p)$
binomial	$B(n; p)$	$\{0, 1, \dots, n\}$	$\binom{n}{k} p^k (1 - p)^{n-k}$		np	$np(1 - p)$
Poisson	$\text{Pois}(\lambda)$	$\{0, 1, \dots\}$	$\frac{\lambda^k}{k!} e^{-\lambda}$		λ	λ
geometric	$\text{Geo}(p)$	$\{1, 2, \dots\}$	$(1 - p)^{k-1} p$		$\frac{1}{p}$	$\frac{1-p}{p^2}$
uniform	$U(a; b)$	$(a; b)$	$\frac{t-a}{b-a}$	$\frac{1}{b-a}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
exponential	$\text{Exp}(\lambda)$	$\mathbb{R}^+$	$1 - e^{-\lambda t}$	$\lambda e^{-\lambda t}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
normal	$N(\mu; \sigma^2)$	$\mathbb{R}$	$\Phi\left(\frac{t-\mu}{\sigma}\right)$	$\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(t-\mu)^2}{2\sigma^2}}$	μ	σ^2