

Cuadro 1: **Resumen distribuciones**

nombre	parámetros	notación	tipo	soporte	distribución	esperanza	varianza	f.g.m.
Bernoulli	$p \in (0, 1)$	$X \sim \text{Bernoulli}(p)$	discreta	$\{0, 1\}$	$p_X(0) = 1 - p$ $p_X(1) = p$	p	$p(1 - p)$	$1 - p + pe^t$
binomial	$n \in \mathbb{N}^*, p \in (0, 1)$	$X \sim \text{bin}(n, p)$	discreta	$\{0, 1, \dots, n\}$	$p_X(k) = \binom{n}{k} p^k (1 - p)^{n-k}$	np	$np(1 - p)$	$(1 - p + pe^t)^n$
geométrica	$p \in (0, 1)$	$X \sim \text{geom}(p)$	discreta	$\{1, 2, 3, \dots\}$	$p_X(k) = (1 - p)^{k-1} p$	$\frac{1}{p}$	$\frac{1 - p}{p^2}$	$\frac{pe^t}{1 - (1 - p)e^t}$
binomial negativa	$r \in \mathbb{N}^*, p \in (0, 1)$	$X \sim \text{BN}(r, p)$	discreta	$\{r, r + 1, \dots\}$	$p_X(k) = \binom{k-1}{r-1} (1 - p)^{k-r} p^r$	$\frac{r}{p}$	$\frac{r(1 - p)}{p^2}$	$\left(\frac{pe^t}{1 - (1 - p)e^t} \right)^r$
Poisson	$\lambda > 0$	$X \sim \text{Poisson}(\lambda)$	discreta	$\{0, 1, 2, \dots\}$	$p_X(k) = e^{-\lambda} \frac{\lambda^k}{k!}$	λ	λ	$e^{\lambda(e^t - 1)}$
uniforme	$a, b \in \mathbb{R}, a < b$	$X \sim \text{unif}(a, b)$	continua	$[a, b]$	$f_X(x) = \frac{1}{b - a} \mathbb{1}_{[a, b]}(x)$	$\frac{a + b}{2}$	$\frac{(b - a)^2}{12}$	$\frac{e^{tb} - e^{ta}}{t(b - a)}$
exponencial	$\lambda > 0$	$X \sim \text{exp}(\lambda)$	continua	$[0, \infty)$	$f_X(x) = \lambda e^{-\lambda x} \mathbb{1}_{[0, \infty)}(x)$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$	$\frac{\lambda}{\lambda - t} \quad \forall t < \lambda$
normal	$\mu \in \mathbb{R}, \sigma > 0$	$X \sim \mathcal{N}(\mu, \sigma^2)$	continua	\mathbb{R}	$f_X(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$	μ	σ^2	$e^{\mu t + \frac{1}{2}\sigma^2 t^2}$
gamma	$\theta > 0, \lambda > 0$	$X \sim \text{gamma}(\theta, \lambda)$	continua	$[0, \infty)$	$f_X(x) = \frac{\lambda e^{-\lambda x} (\lambda x)^{\theta-1}}{\Gamma(\theta)} \mathbb{1}_{[0, \infty)}(x)$	$\frac{\theta}{\lambda}$	$\frac{\theta}{\lambda^2}$	$\left(\frac{\lambda}{\lambda - t} \right)^\theta \quad \forall t < \lambda$