

Random variable - part 1

	E(X)	D(X)	$\alpha_3(X)$	$\alpha_4(X)$	Mo(X)	x_p	note
definition		$E\{[X - E(X)]^2\}$	$\frac{\mu_3(X)}{\sigma^3(X)}$	$\frac{\mu_4(X)}{\sigma^4(X)} - 3$		$F(x_p) = P$	$\mu_r = E\{[X - E(X)]^r\}$
discrete distribution	$\sum_M x p(x)$	$\sum_M x^2 p(x) - \mu^2$	according to the definition	according to the definition			$\mu_r = \sum_M (x - \mu)^r p(x)$
continuous distribution	$\int_M x f(x) dx$	$\int_M x^2 f(x) dx - \mu^2$	according to the definition	according to the definition			$\mu_r = \int_M (x - \mu)^r f(x) dx$
A(π)	π	$\pi(1-\pi)$	$\frac{1-2\pi}{\sqrt{\pi(1-\pi)}}$	$\frac{1-6\pi(1-\pi)}{\pi(1-\pi)}$	$2\pi - 1 \leq Mo \leq 2\pi$		
B(n, π)	$n\pi$	$n\pi(1-\pi)$	$\frac{1-2\pi}{\sqrt{n\pi(1-\pi)}}$	$\frac{1-6\pi(1-\pi)}{n\pi(1-\pi)}$	$(n+1)\pi - 1 \leq Mo \leq (n+1)\pi$		
P(λ)	λ	λ	$\frac{1}{\sqrt{\lambda}}$	$\frac{1}{\lambda}$	$\lambda - 1 \leq Mo \leq \lambda$		
Hg(N, M, n)	$n\pi$	$n\pi(1-\pi) \frac{N-n}{N-1}$	$\frac{(1-2\pi)(N-2n)}{(N-2) \cdot \sigma}$	according to the definition	$a - 1 \leq Mo \leq a$		$\pi = M/N, \sigma = \sqrt{D(X)}$ $a = \frac{(M+1)(n+1)}{N+2}$
R(α, β)	$\frac{\alpha + \beta}{2}$	$\frac{(\beta - \alpha)^2}{12}$	0	-1,2		$\alpha + P(\beta - \alpha)$	$x_{0,5} = \frac{\alpha + \beta}{2}$
E(α, δ)	$\alpha + \delta$	δ^2	2	6		$\alpha - \delta \ln(1-P)$	$x_{0,5} = \alpha + \delta \ln 2$
N(μ, σ^2)	μ	σ^2	0	0	μ	$\mu + \sigma u_p$	$x_{0,5} = \mu$
N(0, 1)	0	1	0	0	0	u_p tab.	$u_{0,5} = 0$
LN(μ, σ^2)	$e^{\mu + \sigma^2/2}$	$e^{2\mu} \omega(\omega - 1)$	$\sqrt{\omega - 1} \cdot (\omega + 2)$	$\omega^4 + 2\omega^3 + 3\omega^2 - 6$	$e^{\mu - \sigma^2}$	$e^{\mu + \sigma \cdot u_p}$	$\omega = e^{\sigma^2}$ $x_{0,5} = e^\mu$