UNIFORM DISTRIBUTION: X~u(0,1)	$f(x)=\begin{cases}1 & 0<x<1\\ 0 & \text{otherwise}\end{cases}$	$\mu=\frac{1}{2}$	$\sigma^2=\frac{1}{12}$	
GAUSSIAN (NORMAL) DISTRIBUTION: $X\sim N(\mu,\sigma^2)$	$f(x)=\frac{1}{\sqrt{2\pi\sigma^2}}e^{-(x-\mu)^2/2\sigma^2}$	μ	σ^2	Standard gaussian has $\mu=0$ and $\sigma^2=1$
EXPONENTIAL DISTRIBUTION: X~ex(β)	$f(x)=\begin{cases}\frac{1}{\beta}e^{-x/\beta} & x>0\\ 0 & \text{otherwise}\end{cases}$	$\mu=\beta$	$\sigma^2=\beta^2$	$f(x)$ = gamma dist with $\alpha=1$
GAMMA DISTRIBUTION: $X\sim\gamma(\alpha,\beta)$	$f(x)=\begin{cases}\frac{1}{\beta^\alpha\Gamma(\alpha)}x^{\alpha-1}e^{-x/\beta} & x>0\\ 0 & \text{otherwise}\end{cases}$	$\mu=\alpha\beta$	$\sigma^2=\alpha\beta^2$	$f(x)$ = pdf for time of occurrence of αth event of Poisson proc with event rate $\lambda=1/\beta$
LOGNORMAL DISTRIBUTION: $X\sim\ln N(\mu_Y,\sigma_Y^2)$	$f_X(x)=\begin{cases}\frac{1}{x\sqrt{2\pi\sigma_Y^2}}e^{-[\ln(x)-\mu_Y]^2/2\sigma_Y^2} & x>0\\ 0 & \text{otherwise}\end{cases}$	$\mu_X=e^{\mu_Y+\frac{\sigma_Y^2}{2}}$	$\sigma_X^2=e^{2\mu_Y+\sigma_Y^2}\left(e^{\sigma_Y^2}-1\right)$	If Y is gaussian distributed, then $X=e^Y$ is lognormal.
CHI-SQUARED DISTRIBUTION: $X\sim\chi_n^2$	$f(x)=\begin{cases}\frac{1}{2^{\nu/2}\Gamma(\nu/2)}x^{(\nu-2)/2}e^{-x/2} & x>0\\ 0 & \text{otherwise}\end{cases}$	$\mu=\nu$	$\sigma^2=2\nu$	Sum of ν standard gaussians squared is chi-squared of degree ν.