**Laplace distribution:**  The random variable X is said to have the Laplace distribution with parameters if its probability density function is given as

--------------------------------------- (1)

Further let

,

The same result can also be obtained from (1) if

**Total area**

Let in the first integral, then . Thus

**OR**

(even function).

**Mean and variance**

**Odd order moments about mean**

**Even order moments about mean**

**Mean deviation**

**Characteristic function**