

SECTION 7.1 – Properties of the Normal Distribution
Probability Density Function (PDF)

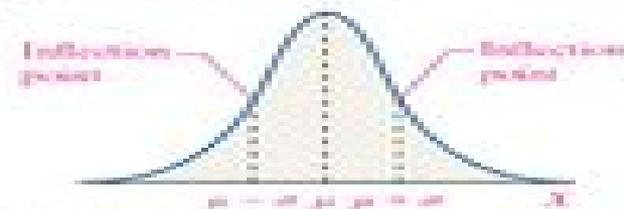
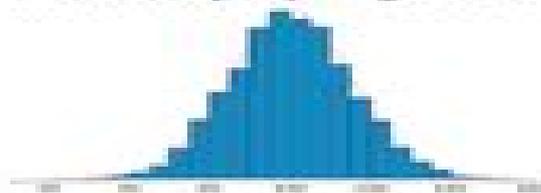
A **probability density function** is an equation used to compute probabilities of continuous random variables. It must satisfy the following two properties:

1. The total area under the graph of the equation over all possible values of the random variable must equal 1.
2. The height of the graph of the equation must be greater than or equal to 0 for all possible values of the random variable.

Relationship between areas and probabilities

The area under the graph of a density function over an interval represents the probability of observing a value of the random variable in that interval.

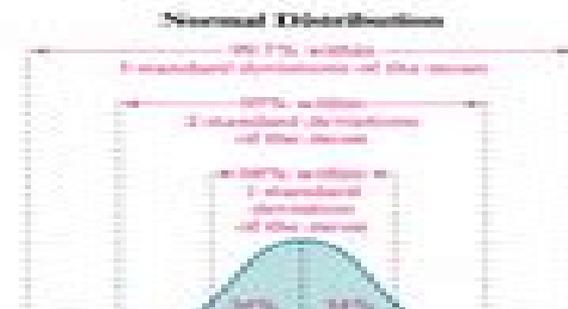
Definition – A continuous random variable is normally distributed, or has a normal probability distribution, if its relative frequency histogram has the shape of a normal curve.



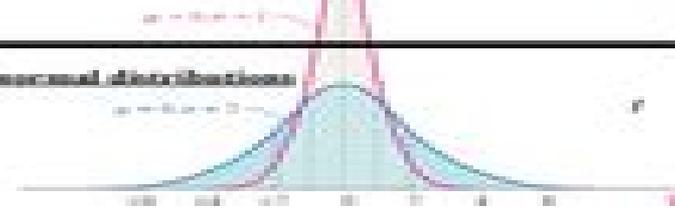
Note: Inflection points are the points on the curve where the curvature (or concavity) of the graph changes.

Properties of the Normal Density Curve

1. It is symmetric about its mean, μ .
2. Because mean = median = mode, the curve has a single peak and the highest point occurs at $x = \mu$.
3. It has inflection points at $\mu - \sigma$ and $\mu + \sigma$.
4. The area under the curve is 1.
5. The area under the curve to the right of μ equals the area under the curve to the left of μ , which equals $\frac{1}{2}$.
6. As x increases without bound (gets larger and larger), the graph approaches, but never reaches, the horizontal axis. As x decreases without bound (gets more and more negative), the graph approaches, but never reaches, the horizontal axis.
7. The Empirical Rule
 - Approximately 68% of the area under the normal curve is between $\mu - \sigma$ and $\mu + \sigma$.
 - approximately 95% of the area under the normal curve is between $\mu - 2\sigma$ and $\mu + 2\sigma$.
 - approximately 99.7% of the area under the normal curve is between $\mu - 3\sigma$ and $\mu + 3\sigma$.



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Examples and comparisons of normal distributions


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Math A160 Introduction To Statistics

Guillaume Favre

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Probability and Statistics in Geodesy and Geophysics Ludmila Kubáčková,Lubomír Kubáček,Ján Kukuča,1987 The purpose of data processing is to obtain in explicit form maximum information on the object of the data measurements This is accomplished by the use of suitable models based on the most up to date knowledge of the theory of probability and mathematical statistics The need to constantly improve models for processing data sets is stimulated by the rapid development of geodetic and geophysical measurement techniques on the one hand and the possibilities of contemporary computer techniques on the other The reasons for the incessant improvement of mathematical models are both gnostic and economic experiments in particular are time consuming and expensive to prepare and carry out moreover they may be unique and impossible to repeat To develop an effective method for preparing such experiments and a correct procedure for processing the results is a theoretically exacting although least costly part of the whole process of preparation realization and the evaluation of the measurements The purpose of this book is to acquaint the reader with the mathematical methods in use at present including those being developed and applied in advanced geodetic and geophysical centres

Government Reports Announcements & Index ,1986 *Computers, Control & Information Theory* ,1986

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Introduction to Statistics Howard B. Christensen, Andrew S. Gibbons, 1973 **Foundations of Mathematics and Statistics** Timothy C. Kearns, 2019-01-26 Foundations of Mathematics and Statistics is a summary of the basic principles of math and statistics for students that are interested in pursuing studies in the mathematical sciences The first goal is to provide a good foundation of knowledge and ability with the basics of mathematics This includes logic sets number systems algebra geometry trigonometry and the calculus Then the remainder of the book deals with the fundamental topics of applied and mathematical statistics including probability random variables expected value samples distributions hypothesis testing confidence intervals and an introduction to linear regression and correlation The book can be used by all students that need a summary of math fundamentals with a sound introduction to the basics of statistical thinking and methodology Those that need a good familiarity with math and statistics would find this book a valuable supplemental reading along with the fair amount of exercises that are included in order to reinforce the important ideas **Introduction to Mathematical**

Statistics Paul G. Hoel, 1984-01-31 A balanced presentation of both theoretical and applied material with numerous problem sets to illustrate important concepts Demonstrates the use of computers and calculators to facilitate problem solving as well as numerous applications to illustrate basic theory Introduction to Mathematical Statistics Robert V. Hogg, Joseph W. McKean, Allen Thornton Craig, 2005 For one or two semester undergraduate mathematical statistics course or for beginning graduate courses in mathematical statistics This classic text retains its outstanding features and continues to provide students with excellent background in the mathematics of statistics Extensively revised with three new chapters

Introductory Statistics (Preliminary Edition) Stephen Kokoska, 2008-01-03 Written to appeal to students and instructors who appreciate statistics for its precision and logic Introductory Statistics A Problem Solving Approach helps students learn statistical concepts by using a stepped problem solving approach After completing an introductory statistics course with this textbook students should understand the process of basic statistical arguments They should grasp the importance of assumptions and be able to follow valid arguments or identify inaccurate conclusions Most importantly they should understand the process of statistical inference The philosophy of this text is simple statistics is often hard for students and in

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Introduction to Statistics (IB SL Math) Lee Jun Cai, Confused about the various concepts on Introduction to Statistics taught in school or simply want more practice questions This book on Introduction to Statistics seeks to offer a condensed version of what you need to know for your journey in IB Mathematics SL alongside with detailed worked examples and extra practice questions Tips on certain question types are provided to aid in smoothing the working process when dealing with them [Introduction to Statistics](#) Wolfgang Karl Härdle, Sigbert Klinke, Bernd Rönz, 2015-12-25 This book covers all the topics found in introductory descriptive statistics courses including simple linear regression and time series analysis the fundamentals of inferential statistics probability theory random sampling and estimation theory and inferential statistics itself confidence intervals testing Each chapter starts with the necessary theoretical background which is followed by a variety of examples The core examples are based on the content of the respective chapter while the advanced examples designed to deepen students knowledge also draw on information and material from previous chapters The enhanced online version helps students grasp the complexity and the practical relevance of statistical analysis through interactive examples and is suitable for undergraduate and graduate students taking their first statistics courses as well as for undergraduate students in non mathematical fields e g economics the social sciences etc

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