

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

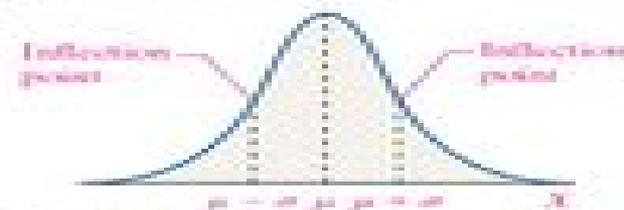
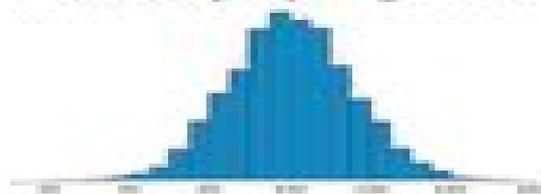
A **probability density function** is an equation used to compute probabilities of continuous random variables. It must satisfy the following two properties:

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.

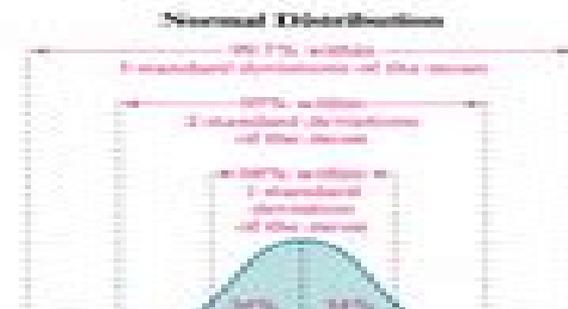
Definition – A continuous random variable is normally distributed, or has a normal probability distribution, if its relative frequency histogram has the shape of a normal curve.



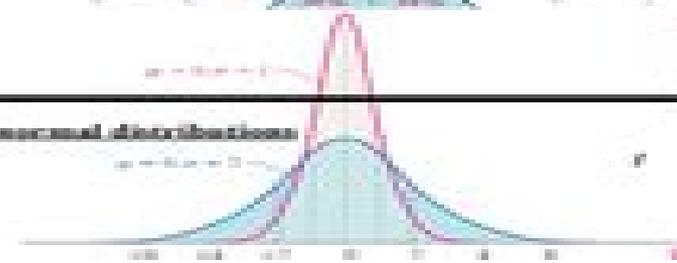
Note: Inflection points are the points on the curve where the curvature (or concavity) of the graph changes.

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 $\mu + 3\sigma$.



68%

Examples and comparisons of normal distributions


1

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Table of Contents Math A160 Introduction To Statistics

1. Understanding the eBook Math A160 Introduction To Statistics
 - The Rise of Digital Reading Math A160 Introduction To Statistics
 - Advantages of eBooks Over Traditional Books
2. Identifying Math A160 Introduction To Statistics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Math A160 Introduction To Statistics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Math A160 Introduction To Statistics
 - Personalized Recommendations
 - Math A160 Introduction To Statistics User Reviews and Ratings
 - Math A160 Introduction To Statistics and Bestseller Lists
5. Accessing Math A160 Introduction To Statistics Free and Paid eBooks
 - Math A160 Introduction To Statistics Public Domain eBooks
 - Math A160 Introduction To Statistics eBook Subscription Services
 - Math A160 Introduction To Statistics Budget-Friendly Options

6. Navigating Math A160 Introduction To Statistics eBook Formats
 - ePub, PDF, MOBI, and More
 - Math A160 Introduction To Statistics Compatibility with Devices
 - Math A160 Introduction To Statistics Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Math A160 Introduction To Statistics
 - Highlighting and Note-Taking Math A160 Introduction To Statistics
 - Interactive Elements Math A160 Introduction To Statistics
8. Staying Engaged with Math A160 Introduction To Statistics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Math A160 Introduction To Statistics
9. Balancing eBooks and Physical Books Math A160 Introduction To Statistics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Math A160 Introduction To Statistics
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Math A160 Introduction To Statistics
 - Setting Reading Goals Math A160 Introduction To Statistics
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Math A160 Introduction To Statistics
 - Fact-Checking eBook Content of Math A160 Introduction To Statistics
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

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