

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

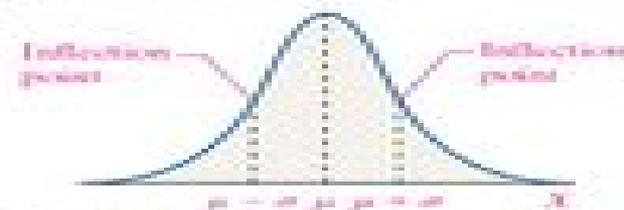
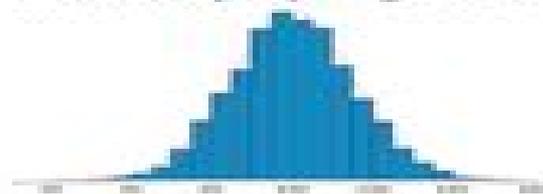
A **probability density function** is an equation used to compute probabilities of continuous random variables. It must satisfy the following two properties:

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.



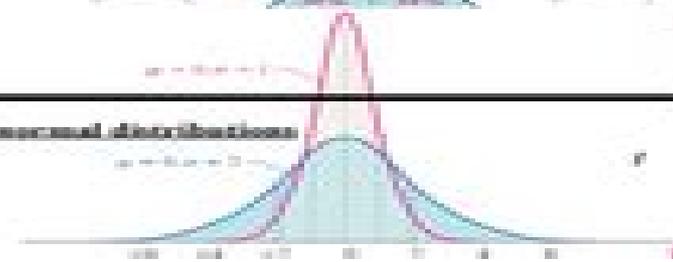
Note: Inflection points are the points on the curve where the curvature (or concavity) of the graph changes.

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


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statistics Many statisticians agree that the primary objective of the introductory statistics course is to introduce students to variability and uncertainty and how to cope with them when drawing inferences from observed data Additionally the introductory Course should enable students to handle a limited number of useful statistical techniques The present text which is the successor to the author's Introduction to Statistics A Nonparametric Approach Houghton Mifflin Company Boston 1976 tries to meet these objectives by introducing the student to the basic ideas of estimation and hypothesis testing early in the course after a rather brief introduction to data organization and some simple ideas about probability Estimation and hypothesis testing are discussed in terms of the two sample problem which is both conceptually simpler and more realistic than the one sample problem that customarily serves as the basis for the discussion of statistical inference

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