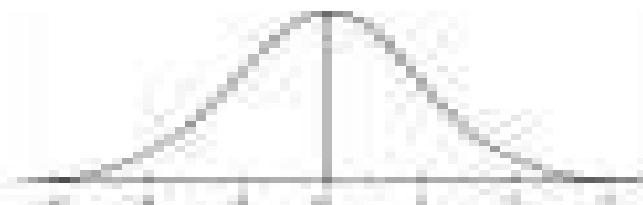


Standard normal distribution is centered at 0



Suppose z is a value such that $P(Z \leq z) = 0.9750$

Total area under curve is 1
Shaded area is 0.9750



Suppose z is a value such that $P(Z \leq z) = 0.9750$

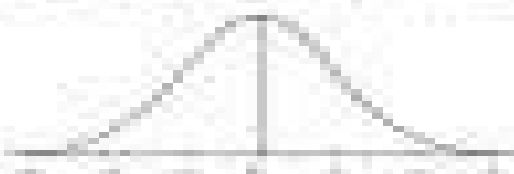


Probability for Normal Distribution tables

If we have a random variable with mean μ and standard deviation σ , the probability $P(a \leq Z \leq b)$ can be found by converting Z to standard normal distribution Z by dividing $(a - \mu)$ by σ .

$$P(a \leq Z \leq b) = \frac{b - \mu}{\sigma} - \frac{a - \mu}{\sigma}$$

$$P(a \leq Z \leq b) = \frac{b - \mu}{\sigma} - \frac{a - \mu}{\sigma}$$



At this stage, probability finding the area of $P(a \leq Z \leq b)$ is equivalent to $P(Z \leq b) - P(Z \leq a)$

$$P(a \leq Z \leq b) = P(Z \leq b) - P(Z \leq a)$$

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