SECTION 7.1 – Properties of the Normal Distribution

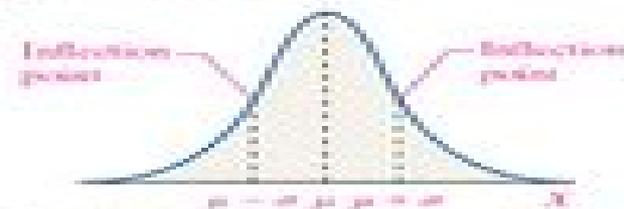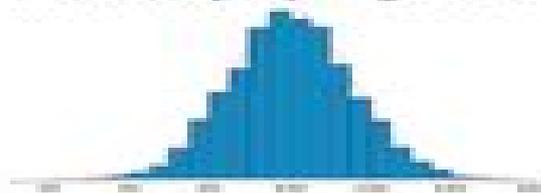### Probability Density Function (pdf)

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.
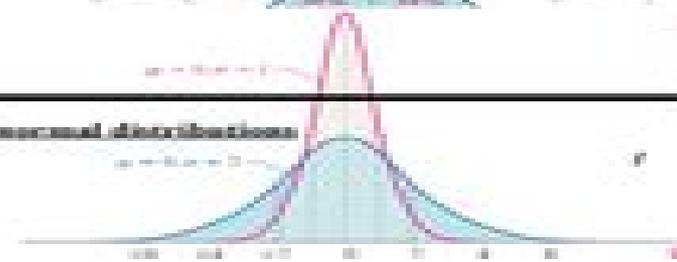

Note: Inflection points are the points on the curve where the curvature (or concavity) of the graph changes.

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 $\mu + 3\sigma$.

Normal Distribution

Examples and comparisons of normal distributions

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Lei Huang

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matter physicists metallurgists and applied mathematicians will find this a stimulating and valuable book on an important topic *Referativnyĭ zhurnal* ,1985 **Government Reports Annual Index** ,1986 **Introduction to Statistics** Gottfried E. Noether,2012-09-27 The introductory statistics course presents serious pedagogical problems to the instructor For the great majority of students the course represents the only formal contact with statistical thinking that he or she will have in college Students come from many different fields of study and a large number suffer from math anxiety Thus an instructor who is willing to settle for some limited objectives will have a much better chance of success than an instructor who aims for a broad exposure to 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 Addi tionally 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 ba sic 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 Science Citation Index ,1993 Vols for 1964 have guides and journal lists *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 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 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 Statistics** Howard B. Christensen,Andrew S. Gibbons,1973   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   Statistics in Plain English Timothy C. Urdan,2022-03-28 Statistics in Plain English is a straightforward conversational introduction to statistics that delivers exactly what its title promises Each chapter begins with a brief overview of a statistic or set of statistics that describes what the statistic does and when to use it followed by a detailed step by step explanation of how the statistic works and exactly what information it provides Chapters also include an example of the statistic or statistics used in real world research Worked Examples Writing It Up sections that demonstrate how to write about each statistic Wrapping Up and Looking Forward sections and practice work problems Thoroughly updated throughout this edition features several key additions and changes First a new chapter on person centered analyses including cluster analysis and latent class analysis LCA has been added providing an important alternative to the more commonly used variable centered analyses e g t tests ANOVA regression Next the chapter on non parametric statistics has been enhanced with in depth descriptions of Mann Whitney U Kruskal Wallis and Wilcoxon Signed Rank analyses in addition to the detailed discussion of the Chi square statistic found in the previous edition These nonparametric statistics are widely used when dealing with nonnormally distributed data This edition also includes more information about the assumptions of various statistics including a detailed explanation of the assumptions and consequences of violating the assumptions of regression as well as more coverage of the normal distribution in statistics Finally the book features a multitude of real world examples throughout to aid student understanding and provides them with a solid understanding of how several statistics techniques commonly used by researchers in the social sciences work Statistics in Plain English is suitable for a wide range of readers including students taking their first statistics course professionals who want to refresh their statistical memory and undergraduate or graduate students who need a concise companion to a more complicated text used in their class The text works as a standalone or as a supplement and covers a range of statistical concepts from descriptive statistics to factor analysis and person centered analyses

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