

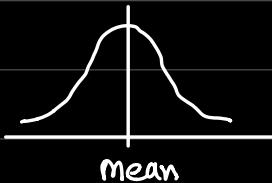
## NORMAL DISTRIBUTION

(15 MARKS) (2 QUESTIONS)

CONDITIONS: 1- CONTINUOUS DATA (OUTCOMES)

e.g.: heights of students (150, 151, ...)

Length of leaves



2- Symmetrical data

Data is evenly divided on both sides of mean.

3-  $n$  is large

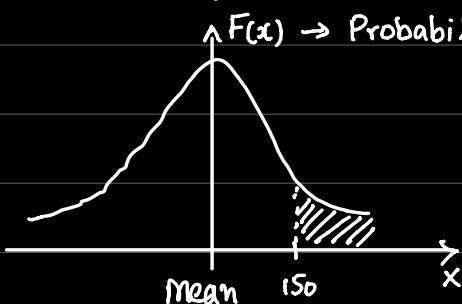
We will discuss this later.

IT IS ALWAYS GIVEN WHEN YOU HAVE TO USE THE  
NORMAL DISTRIBUTION.

Experiment: Heights of students in a class

$X = \text{heights} = \text{Data}$

$\uparrow F(x) \rightarrow \text{Probability Function} \Rightarrow \text{Area under this graph gives probability.}$



Math people had a problem: It was not practical to draw a new graph for every experiment.

So, we designed a standard graph which can work on any experiment. THAT WAS CALLED A **Z-TABLE**



This Table is given in EXAM.

### Critical values

$p$	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.999	0.9995
$\pi$	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

THIS TABLE  
ALWAYS TELLS  
PROBABILITY (AREA)  
OF LEFT SIDE  
OF A Z-VALUE.

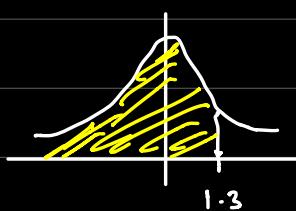
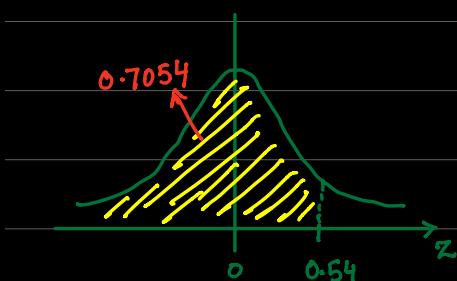


Table value of  $Z = \phi(z)$   
(left side area)

## USING TABLE TO FIND PROBABILITIES

$$\text{i) } P(Z < 0.54)$$

Left



THE NORMAL DISTRIBUTION FUNCTION

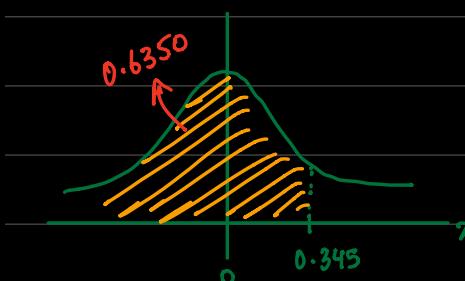
If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $z$ , the table gives the value of  $\Phi(z)$ , where  $\Phi(z) = P(Z \leq z)$ .

$\Phi(z)$

$z$	SECOND DECIMALS										THIRD DECIMAL.									
	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9	
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36	
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36	
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	15	19	23	27	31	35	
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517	4	7	11	15	19	22	26	30	34	
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	32	
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31	
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29	
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27	
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25	
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23	

$$\text{i) } P(Z < 0.54) = 0.7054$$

$$\text{ii) } P(Z < 0.345)$$



THE NORMAL DISTRIBUTION FUNCTION

If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $z$ , the table gives the value of  $\Phi(z)$ , where  $\Phi(z) = P(Z \leq z)$ .

$\Phi(z)$

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0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29	
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27	
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25	
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23	

$$\text{ii) } P(Z < 0.345) = 0.6350$$

$$0.6331$$

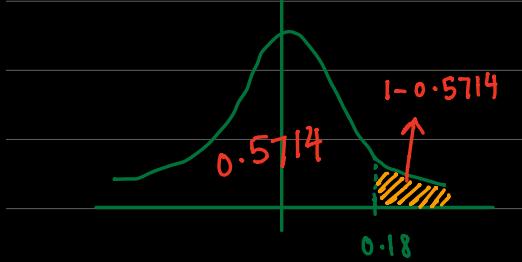
$$+ 19$$

$$\hline 0.6350$$

$$\text{on calculator: } 6331 + 19 = 6350$$

$$\text{iii) } P(Z > 0.18)$$

right



$$\Phi(0.18) = 0.5714$$

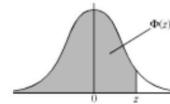
$$P(Z > 0.18) = 1 - 0.5714 = 0.4286.$$

#### THE NORMAL DISTRIBUTION FUNCTION

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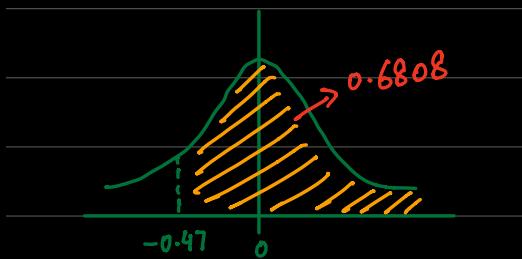
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$$\text{iv) } P(Z > -0.47)$$

right

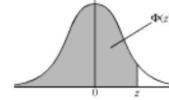


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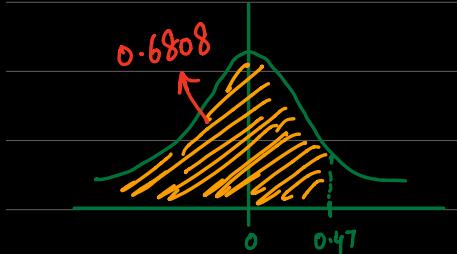
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$z$	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9	ADD
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0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29	
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27	
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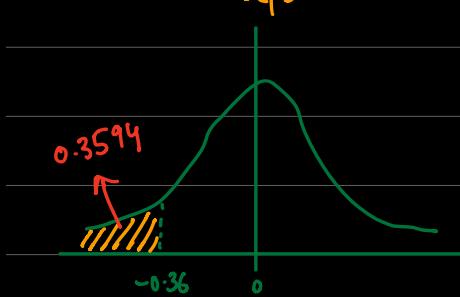
FLIP THIS DIAGRAM (Area stays same) (SYMMETRICAL DATA)



$$\Phi(0.47) = 0.6808$$

$$P(Z > -0.47) = 0.6808$$

$$(v) P(Z < -0.36)$$

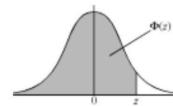


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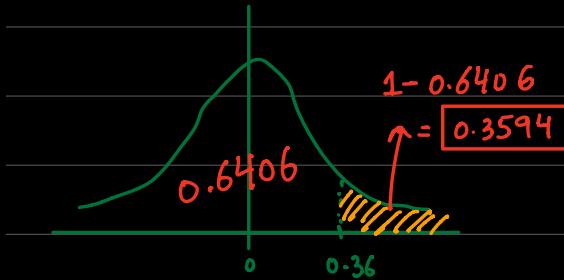


$z$	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9	ADD
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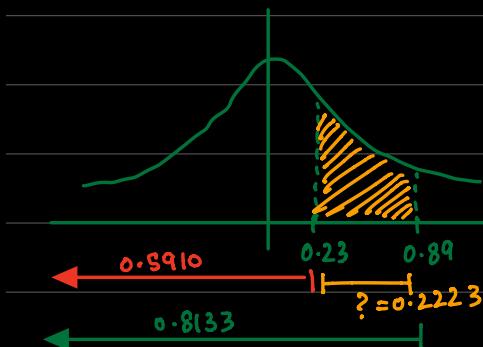
FLIP DIAGRAM.

$$\Phi(0.36) = 0.6406$$

$$P(Z < -0.36) = 0.3594$$



$$(vi) P(0.23 < Z < 0.89)$$

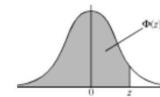


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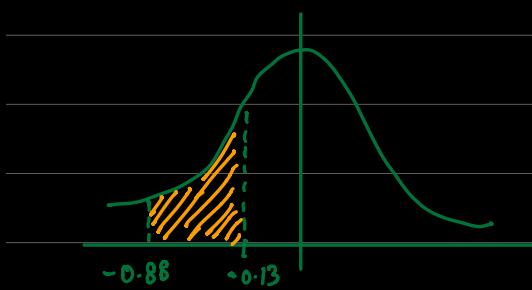


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$$\Phi(0.89) - \Phi(0.23)$$

$$P(0.23 < Z < 0.89) = 0.8133 - 0.5910 = 0.2223$$

$$(vii) P(-0.88 < Z < -0.13)$$



THE NORMAL DISTRIBUTION FUNCTION

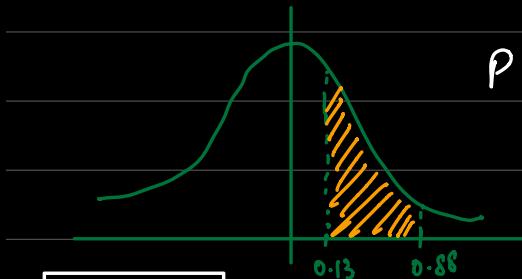
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0.1	0.5318	0.5349	0.5378	0.5417	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36	
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0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31	
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29	
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27	
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25	
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23	

### FLIP DIAGRAM

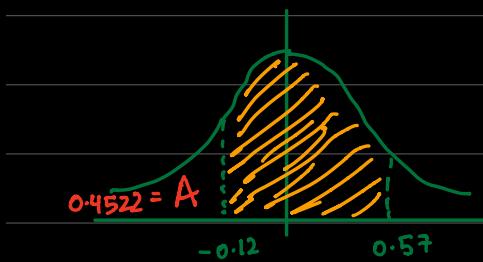


$$\phi(0.88) - \phi(0.13)$$

$$P(-0.88 < Z < -0.13) = 0.8106 - 0.5517 \\ = 0.2589$$

**ADVANCED**

$$(viii) P(-0.12 < Z < 0.57)$$



THE NORMAL DISTRIBUTION FUNCTION

If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $z$ , the table gives the value of  $\Phi(z)$ , where

$\Phi(z) = P(Z \leq z)$ .

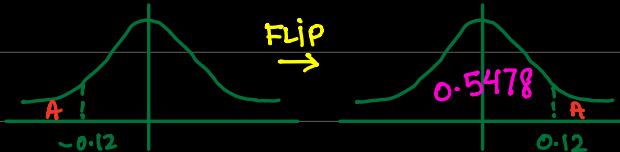
For negative values of  $z$ , use  $\Phi(-z) = 1 - \Phi(z)$ .

$z$	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9	ADD
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36	
0.1	0.5318	0.5349	0.5378	0.5417	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36	
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	15	19	23	27	31	35	
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517	4	7	11	15	19	22	26	30	34	
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	32	
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31	
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29	
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27	
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25	
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23	

Now Let's try to find area A.

$$\phi(0.57) = 0.7157$$

$$\text{Shaded area} = 0.7157 - 0.4522 \\ = 0.2635$$

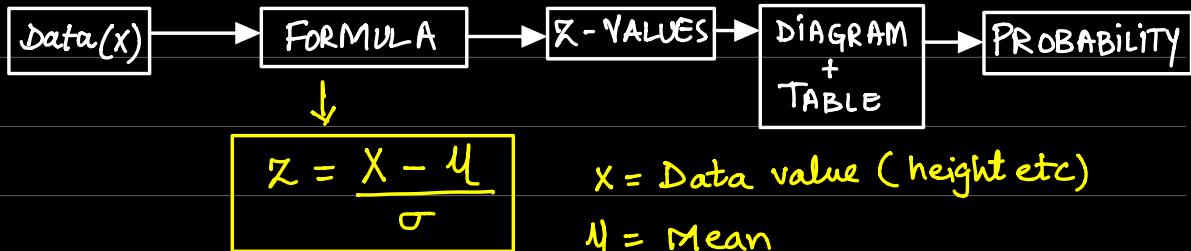


$$A = 1 - 0.5478$$

$$A = 0.4522$$

$$P(-0.12 < Z < 0.57) = 0.2635$$

## TYPE 1: FORWARD WORKING



$x$  = Data value (height etc)

$\mu$  = Mean

$\sigma$  = Standard deviation.

Q.)  $X$  is normally distributed such that  $X$  has mean 36 and SD 12.

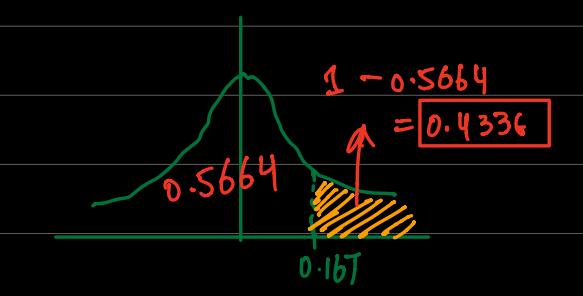
$$\mu = 36, \sigma = 12$$

$$(i) P(X > 38)$$

$$Z = \frac{X - \mu}{\sigma} = \frac{38 - 36}{12} = 0.167$$

Take values  
of  $Z$  up to  
3dp  
  
values of  
probability  
up to  
4dp.

$$P(Z > 0.167)$$



THE NORMAL DISTRIBUTION FUNCTION

If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $z$ , the table gives the value of  $\Phi(z)$ , where

$\Phi(z) = P(Z \leq z)$ .

For negative values of  $z$ , use  $\Phi(-z) = 1 - \Phi(z)$ .

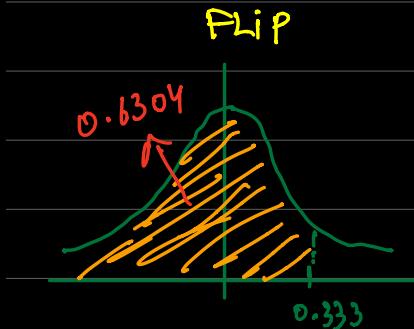
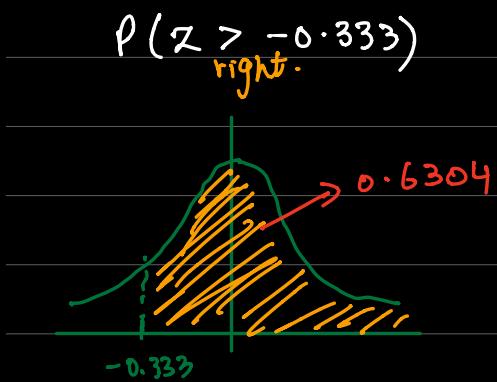
$z$	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5676	0.5716	0.5756	5	9	13	17	21	25	29	33	37
0.2	0.5793	0.5832	0.5871	0.5910	0.5949	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	15	19	23	27	31	35
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517	4	7	11	15	19	22	26	30	34
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	32
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27
0.8	0.7881	0.7910	0.7939	0.7967	0.7998	0.8023	0.8051	0.8079	0.8106	0.8133	3	5	8	11	14	16	19	22	25
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23

$$P(X > 38) = 0.4336 .$$

$$\begin{aligned}\Phi(0.167) &= 0.5636 \\ &+ 28 \\ &\hline 0.5664\end{aligned}$$

$$\text{(ii)} \quad P(X > 32)$$

$$\gamma = \frac{x - u}{s} = \frac{32 - 36}{12} = -0.333$$

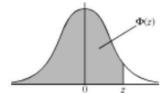


## THE NORMAL DISTRIBUTION FUNCTION

If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $z$ , the table gives the value of  $\Phi(z)$ , where

$$\Phi(z) = \mathbb{P}(Z \leq z).$$

For negative values of  $z$ , use  $\Phi(-z) = 1 - \Phi(z)$ .



<i>z</i>	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
ADD																			
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	2	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	2	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	2	15	19	23	27	31	35
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6369	0.6406	0.6445	0.6484	0.6523	4	8	2	15	19	22	26	30	34
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	33
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31
0.6	0.7277	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7735	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27
0.8	0.7810	0.7910	0.7939	0.7967	0.7995	0.8024	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8288	0.8315	0.8340	0.8368	0.8393	3	5	8	10	13	15	18	20	23

$$\phi(0.333) = 0.6293$$

$$\begin{array}{r} + 11 \\ \hline 0.6304 \end{array}$$

$$P(X > 32) = 0.6304$$

Q:  $X$  is normally distributed

Mean = 30 , SD = 15

$$(i) \quad P(X > 32)$$

$$(ii) \quad P(24 < X < 30)$$

$$(iii) P(28 < X < 34)$$

### THE NORMAL DISTRIBUTION FUNCTION

If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $z$ , the table gives the value of  $\Phi(z)$ , where

$$\Phi(z) = P(Z \leq z).$$

For negative values of  $z$ , use  $\Phi(-z) = 1 - \Phi(z)$ .



$z$	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9	ADD
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36	
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36	
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	15	19	23	27	31	35	
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517	4	7	11	15	19	22	26	30	34	
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	32	
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31	
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29	
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27	
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25	
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23	
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621	2	5	7	9	12	14	16	19	21	
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830	2	4	6	8	10	12	14	16	18	
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015	2	4	6	7	9	11	13	15	17	
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177	2	3	5	6	8	10	11	13	14	
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319	1	3	4	6	7	8	10	11	13	
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441	1	2	4	5	6	7	8	10	11	
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545	1	2	3	4	5	6	7	8	9	
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633	1	2	3	4	4	5	6	7	8	
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706	1	1	2	3	4	4	5	6	6	
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767	1	1	2	2	3	4	4	5	5	
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817	0	1	1	2	2	3	3	4	4	
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857	0	1	1	2	2	2	3	3	4	
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890	0	1	1	1	2	2	2	3	3	
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916	0	1	1	1	1	2	2	2	2	
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936	0	0	1	1	1	1	2	2	2	
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952	0	0	0	1	1	1	1	1	1	
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964	0	0	0	0	1	1	1	1	1	
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974	0	0	0	0	0	1	1	1	1	
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981	0	0	0	0	0	0	0	1	1	
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986	0	0	0	0	0	0	0	0	0	

### Critical values for the normal distribution

If  $Z$  has a normal distribution with mean 0 and variance 1, then, for each value of  $p$ , the table gives the value of  $z$  such that

$$P(Z \leq z) = p.$$

$p$	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.999	0.9995
$z$	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291