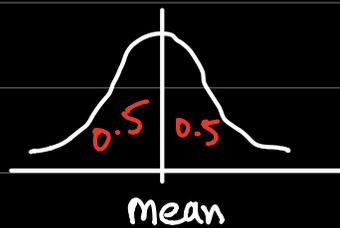


NORMAL DISTRIBUTION

(15 MARKS) (2 QUESTIONS)

CONDITIONS: 1- CONTINUOUS DATA (OUTCOMES)

eg: heights of students (150, 151, ...)
 length of leaves



2- Symmetrical data

Data is evenly divided on both sides of mean.

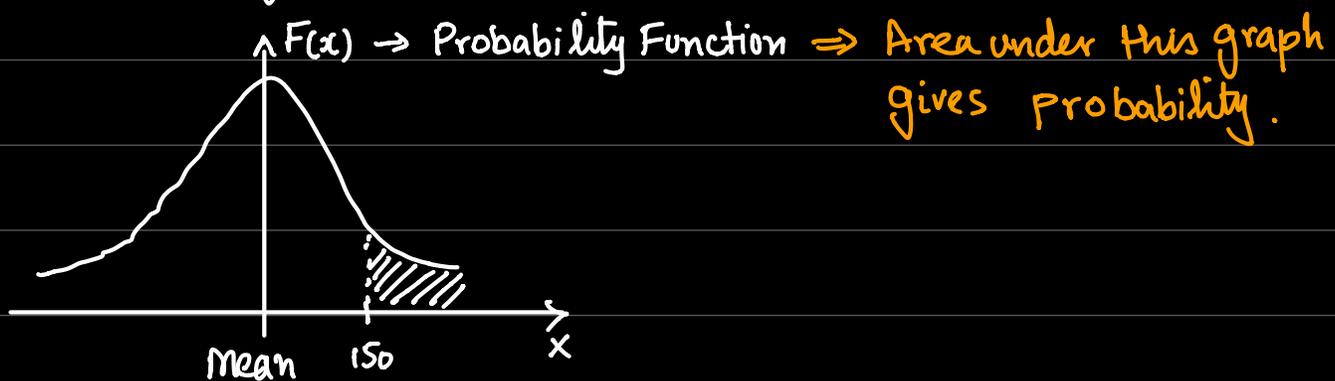
3- n is large

We will discuss this later.

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

Experiment: Heights of students in a class

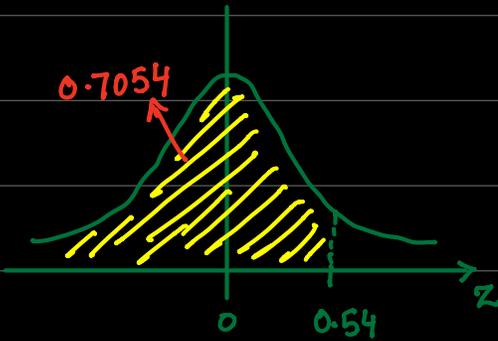
$X = \text{heights} = \text{Data}$



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

USING TABLE TO FIND PROBABILITIES

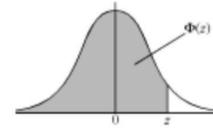
i) $P(Z < 0.54)$
Left



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

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



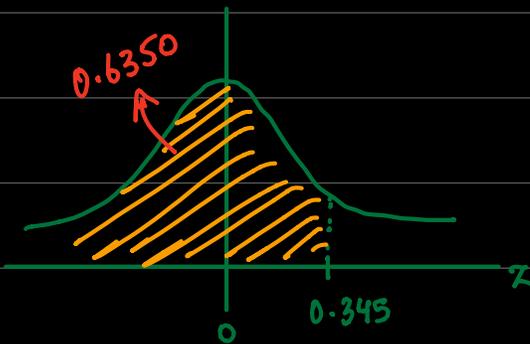
For negative values of z , use $\Phi(-z) = 1 - \Phi(z)$.

SECOND DECIMALS **THIRD DECIMAL.**

z	SECOND DECIMALS										THIRD DECIMAL.								
	0	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

$$P(Z < 0.54) = 0.7054$$

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

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



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

z	SECOND DECIMALS										THIRD DECIMAL.								
	0	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

$$P(Z < 0.345) = 0.6350$$

$$0.6331$$

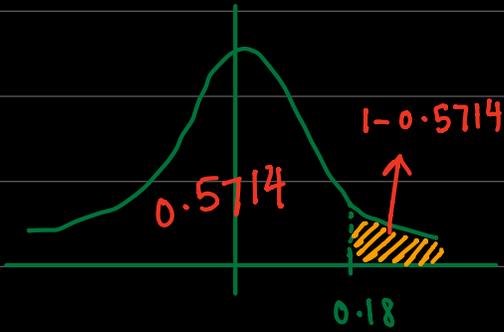
$$+ 19$$

$$0.6350$$

on calculator: $6331 + 19 = 6350$

iii) $P(Z > 0.18)$

right



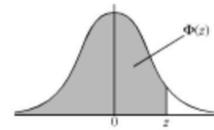
$\Phi(0.18) = 0.5714$

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

THE NORMAL DISTRIBUTION FUNCTION

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

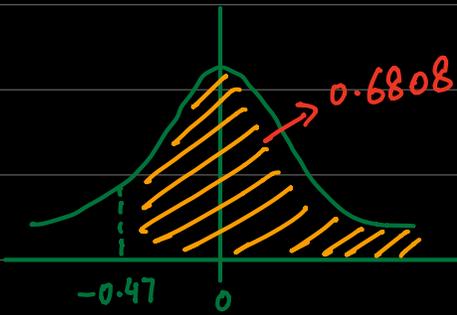


For negative values of z, use $\Phi(-z) = 1 - \Phi(z)$.

z	0	1	2	3	4	5	6	7	8	9	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
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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

iv) $P(Z > -0.47)$

right



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

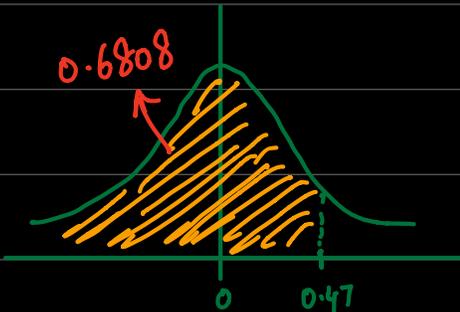
$\Phi(z) = P(Z \leq z)$



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

z	0	1	2	3	4	5	6	7	8	9	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
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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

FLIP THIS DIAGRAM (Area stays same) (SYMMETRICAL DATA)

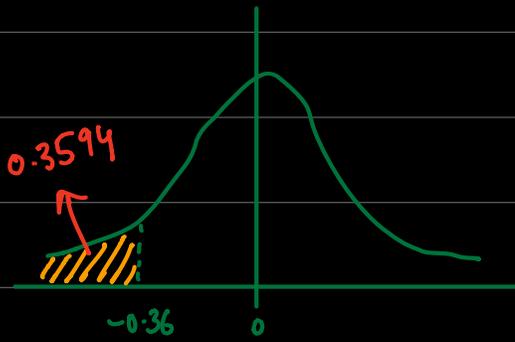


$\Phi(0.48) = 0.6808$

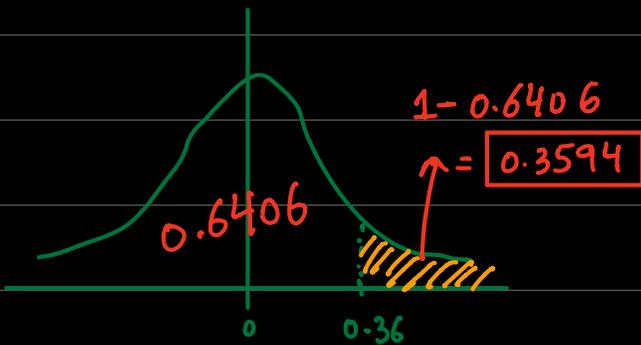
$P(Z > -0.47) = 0.6808$

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

Left



FLIP DIAGRAM.

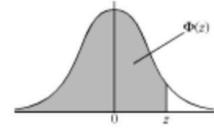


THE NORMAL DISTRIBUTION FUNCTION

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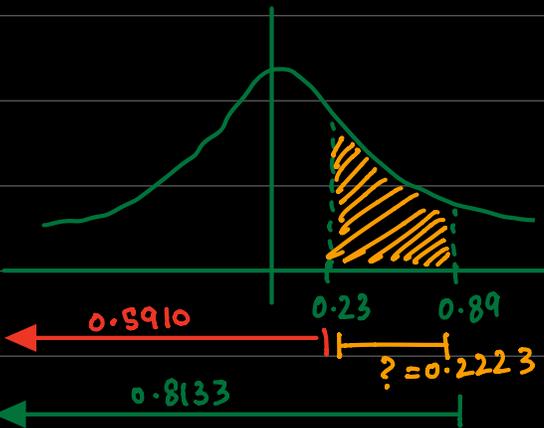


z	0	1	2	3	4	5	6	7	8	9	ADD								
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	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

$$\Phi(0.36) = 0.6406$$

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

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

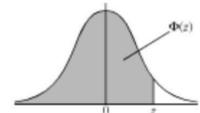


THE NORMAL DISTRIBUTION FUNCTION

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 $\Phi(-z) = 1 - \Phi(z)$.

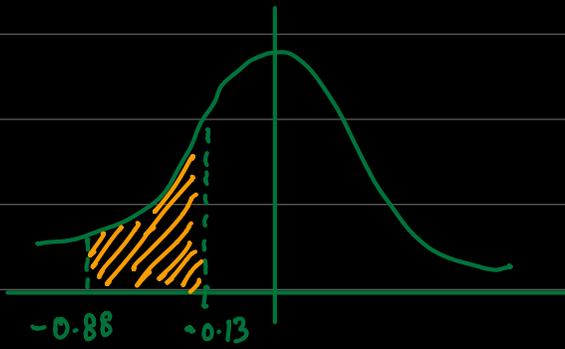


z	0	1	2	3	4	5	6	7	8	9	ADD								
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	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
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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

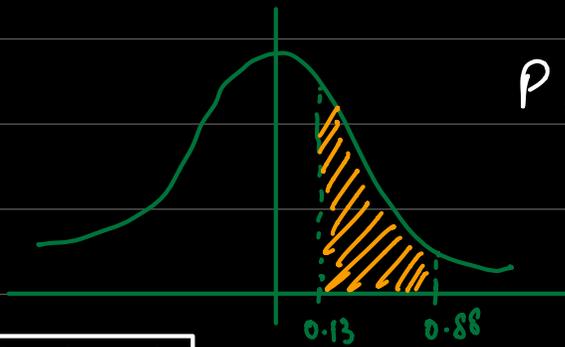
$$\Phi(0.89) - \Phi(0.23)$$

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

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



FLIP DIAGRAM



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

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

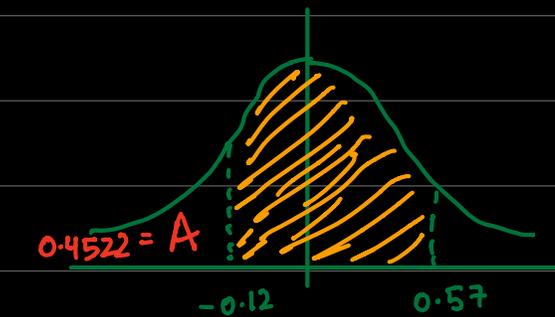
$$\Phi(z) = P(Z < z).$$

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

z	0	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	

ADVANCED

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



THE NORMAL DISTRIBUTION FUNCTION

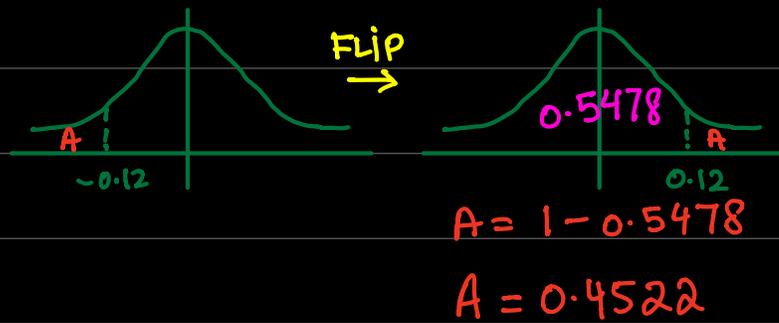
If Z has a normal distribution with mean 0 and variance 1, then, for each value of z , the table gives the value of $\Phi(z)$, where

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

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

z	0	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	

Now Lets 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



$$Z = \frac{X - \mu}{\sigma}$$

X = Data value (height etc)

μ = Mean

σ = Standard deviation.

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

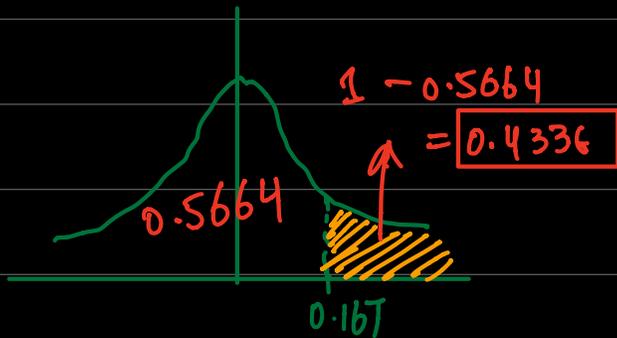
$\mu = 36$, $\sigma = 12$

(i) $P(X > 38)$

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

$P(Z > 0.167)$

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



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	1	5	9	13	17	21	25	29	33
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

$P(X > 38) = 0.4336$

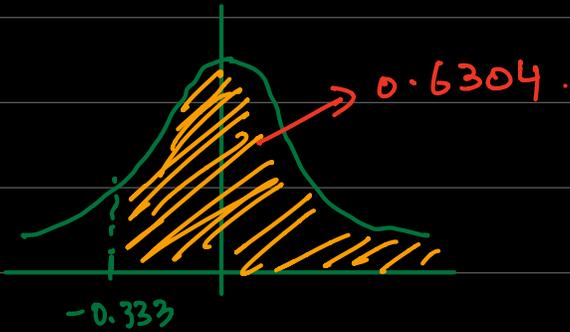
$$\Phi(0.167) = 0.5636 + 28 = 0.5664$$

$$(ii) P(X > 32)$$

$$Z = \frac{X - \mu}{\sigma} = \frac{32 - 36}{12} = -0.333$$

$$P(Z > -0.333)$$

right.



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

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

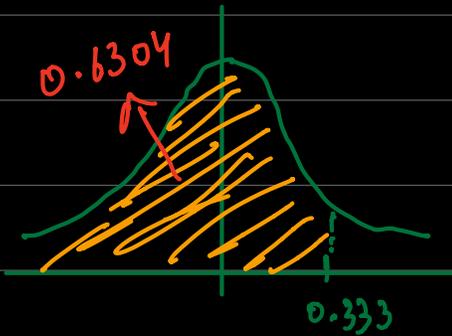
z	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
ADD																			
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	2	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	2	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	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	0.6368	0.6406	0.6443	0.6480	0.6517	4	8	2	15	19	22	26	30	34
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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

FLIP

$$\Phi(0.333) = 0.6293$$

$$+ 11$$

$$0.6304$$



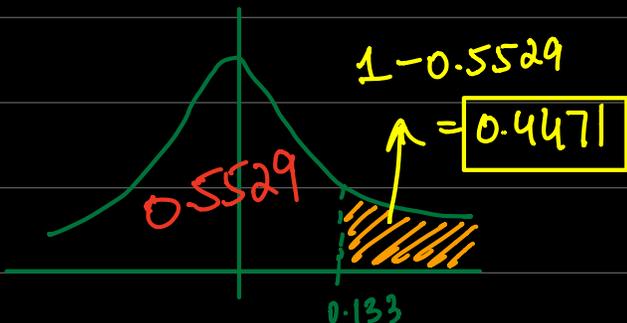
$$P(X > 32) = 0.6304$$

Q: X is normally distributed
Mean = 30, SD = 15

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

$$Z = \frac{X - \mu}{\sigma} = \frac{32 - 30}{15} = 0.133$$

$$P(Z > 0.133)$$



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	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	0.6368	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

$$\Phi(0.133) = 0.5517$$

$$P(X > 32) = 0.4471$$

$$\frac{+ 12}{0.5529}$$

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

$$z = \frac{x - \mu}{\sigma}$$

$$z = \frac{x - \mu}{\sigma}$$

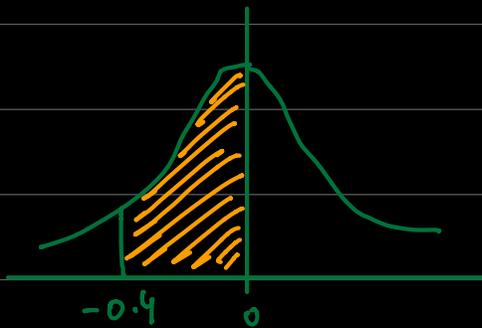
$$z = \frac{24 - 30}{15}$$

$$z = \frac{30 - 30}{15}$$

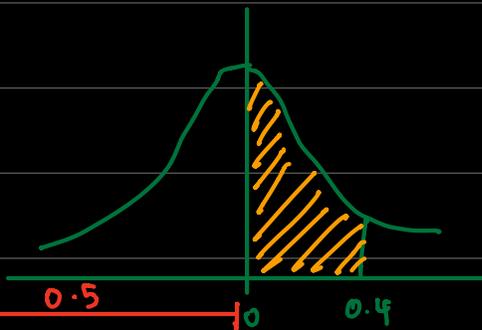
$$z = -0.4$$

$$z = 0$$

$$P(-0.4 < z < 0)$$



FLIP



THE NORMAL DISTRIBUTION FUNCTION

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

z	0	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
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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

$$\Phi(0.4) = 0.6554$$

$$P(-0.4 < z < 0) = 0.6554 - 0.5 = 0.1554$$

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

$$z = \frac{x - \mu}{\sigma}$$

$$z = \frac{x - \mu}{\sigma}$$

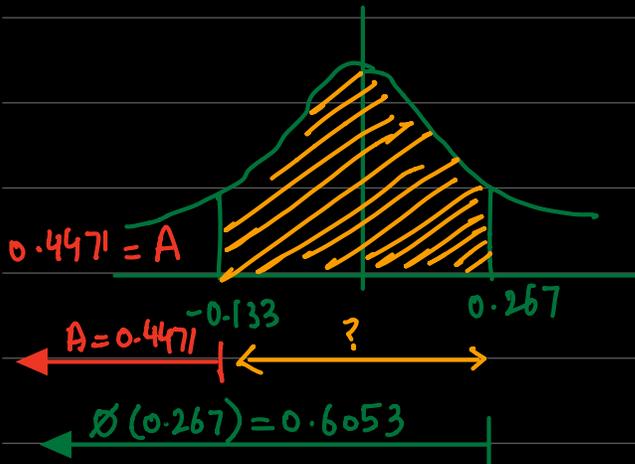
$$z = \frac{28-30}{15}$$

$$z = \frac{34-30}{15}$$

$$z = -0.133$$

$$z = 0.267$$

$$P(-0.133 < z < 0.267)$$

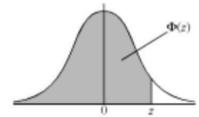


THE NORMAL DISTRIBUTION FUNCTION

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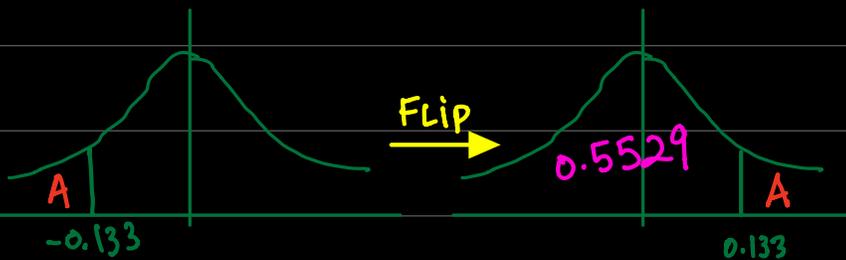


z	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
	ADD																		
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	16	20	24	28	32	36
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
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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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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

$$\Phi(0.267) = 0.6026 + 0.27 = 0.6053$$

$$\Phi(0.133) = 0.5517 + 0.12 = 0.5529$$

Now let's find Area A

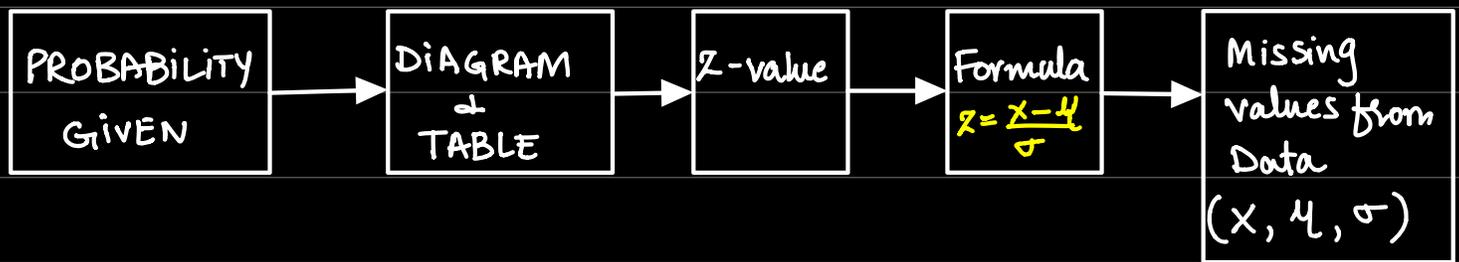


$$A = 1 - 0.5529$$

$$A = 0.4471$$

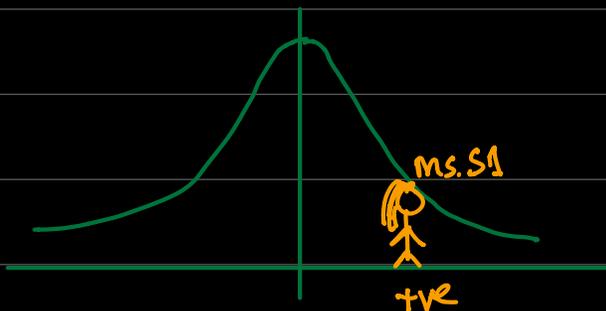
$$P(-0.133 < z < 0.267) = 0.6053 - 0.4471 = 0.1582$$

TYPE 2: REVERSE WORKING

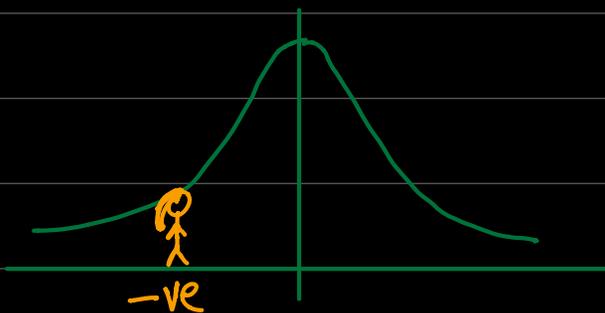


FIRST STEP IN REVERSE WORKING IS TO DECIDE +/- SIGN OF Z. (DRAW MS.S1 FOR HELP.)

1 $P(Z < \boxed{+}) = 0.8531$
left
Area is more than HALF (0.5)



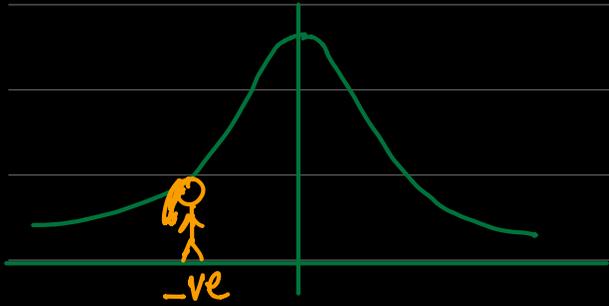
2 $P(Z < \boxed{-}) = 0.1356$
left
Less than Half (0.5)



$$\boxed{3} \quad P(z > \boxed{-}) = 0.8713$$

right

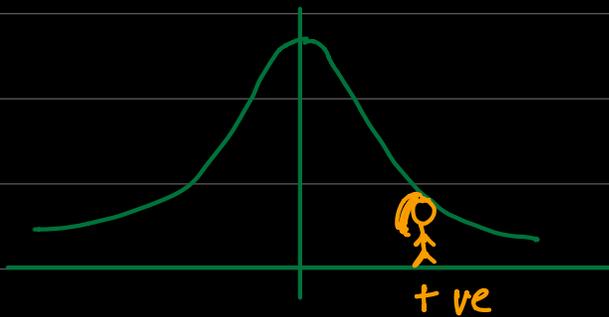
more than
half (0.5)



$$\boxed{4} \quad P(z > \boxed{+}) = 0.1121$$

right

Area is
less than half (0.5)



REVERSE WORKING

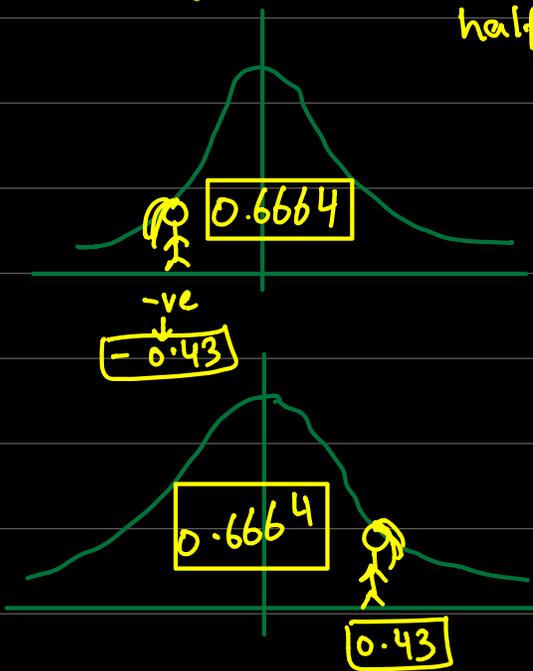
Q: Find a in all of following:

Mean = 12

SD = 8

(i) $P(X > a) = 0.6664$

$P(Z > -0.43) = 0.6664$
 right area is more than half



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

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

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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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0.2	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

$Z = -0.43$ $X = a$
 $\mu = 12$ $\sigma = 8$

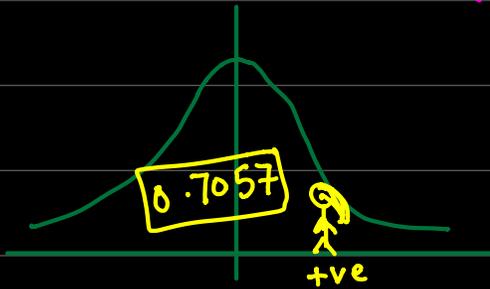
$Z = \frac{X - \mu}{\sigma}$

$-0.43 = \frac{a - 12}{8}$

$a = 8.56$

(ii) $P(X < a) = 0.7057$

$P(Z < +0.541) = 0.7057$
 Left area more than half (0.5)



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	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	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	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	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	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	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

0.7054
 $+ 0.0003$
 0.7057

$Z = 0.541$

$Z = \frac{X - \mu}{\sigma}$

$$+0.541 = \frac{a - 12}{8}$$

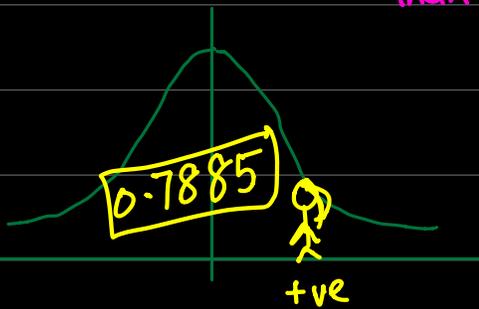
$$a = 16.328.$$

$$(iii) P(X < a) = 0.7885$$

$$P(Z < +0.8015) = 0.7885$$

Left

area is more than half (0.5)



$$z = \frac{X - \mu}{\sigma}$$

$$0.8015 = \frac{a - 12}{8}$$

$$a = 18.412.$$

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

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



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

z	0	1	2	3	4	5	6	7	8	9	0	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	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	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	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	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	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	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	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	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	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	23

$$\begin{array}{r} 0.7881 \\ + \quad ? = 4 \\ \hline 0.7885 \end{array}$$

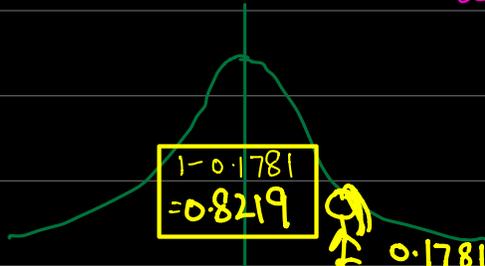
$$z = 0.8015$$

$$(iv) P(X > a) = 0.1781$$

$$P(Z > +0.923) = 0.1781$$

right

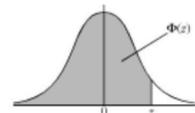
area is less than half



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

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



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	
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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	

we needed 7

$$z = \frac{X - \mu}{\sigma}$$

$$+0.923 = \frac{a - 12}{8}$$

$$a = 19.384$$

0.8212
+ ? (7)

$$\frac{0.8219}{x = 0.923}$$

but ⑤ and ⑧ are available.
Jump to closer one.

PARAMETERS
SYMBOLS

BINOMIAL

Binomial.
 $X \sim B(n, p)$
 ↓ distributed ↓ no of repeats → success

$$X \sim B(12, 0.2)$$

Binomial, $n = 12$
 $p = 0.2$
 $q = 0.8$

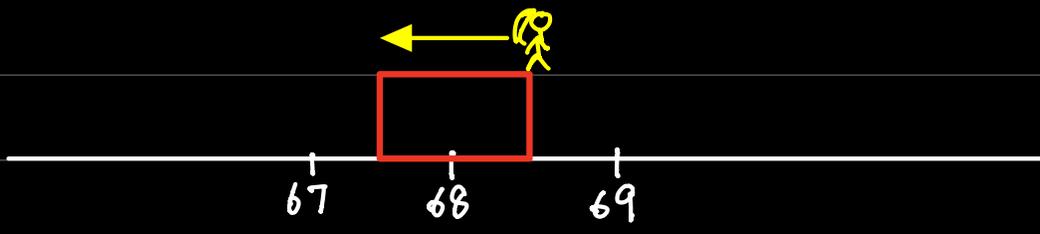
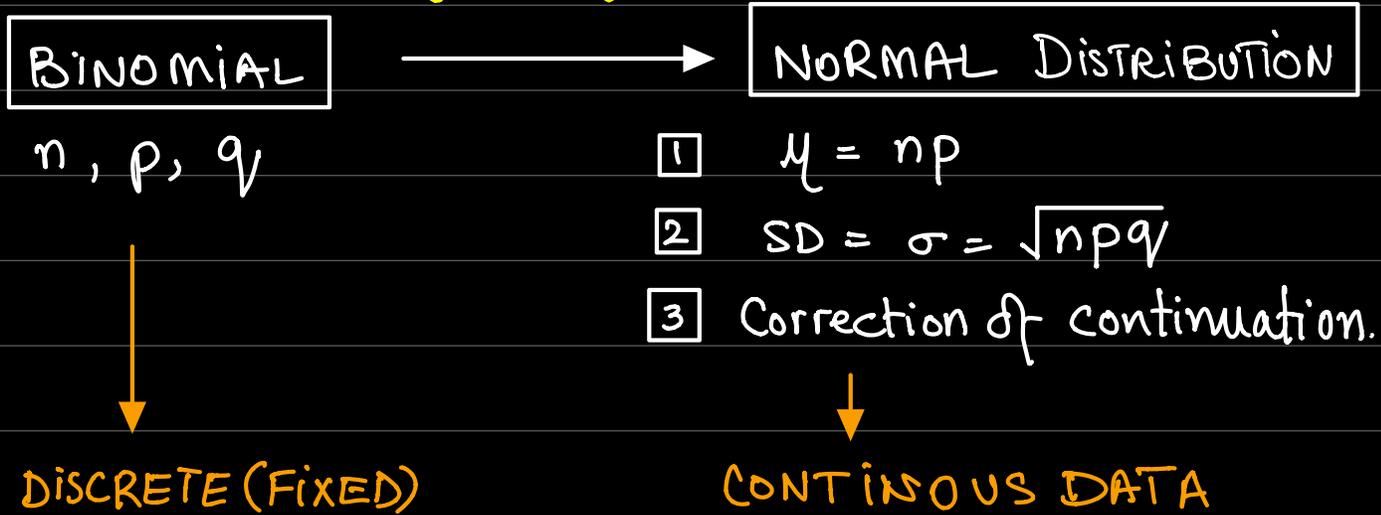
NORMAL

NORMAL
 $X \sim N(\mu, \sigma^2)$
 ↓ distributed ↓ Mean ↓ variance

$$X \sim N(12, 36)$$

Normal, $\mu = 12$
 $\sigma^2 = 36$ (useless)
 $\sigma = \sqrt{36} = 6$ (useful).
Very imp.

TYPE 3 BINOMIAL TO NORMAL APPROXIMATION (when n gets large)



$P(X > 68)$	→	$P(X \geq 68.5)$
$P(X \geq 68)$	→	$P(X \geq 67.5)$
$P(X < 68)$	→	$P(X \leq 67.5)$
$P(X \leq 68)$	→	$P(X \leq 68.5)$
$P(X = 68)$	→	$P(67.5 \leq X \leq 68.5)$

<p>IN BINOMIAL, > or \geq are two different scenarios.</p>	<p>IN NORMAL, IT DOES NOT MATTER IF YOU USE > or \geq.</p>
--	--

CONDITIONS FOR WHICH THIS APPROXIMATION IS JUSTIFIED: $np > 5$ and $nq > 5$

Q. A dice is thrown 140 times. X denotes the random variable for number of times dice lands on a multiple of 3.

$$n=140, p=\frac{2}{6}=\frac{1}{3}, q=\frac{2}{3} \quad (\text{Binomial})$$

(i) Find probability that dice lands on multiple of 3 exactly twice.
 $X=2$

$$P(X=2) = {}^{140}C_2 \left(\frac{1}{3}\right)^2 \left(\frac{2}{3}\right)^{138} = \boxed{}$$

(ii) Find the probability that dice lands on multiple of 3 more than 68 times.
 $X > 68$

$$P(X > 68) = P(X=69) + \dots + P(X=140)$$

n = no of times you have to apply binomial gets large. Here we use

BINOMIAL \longrightarrow **NORMAL APPROXIMATION**

$$n=140$$

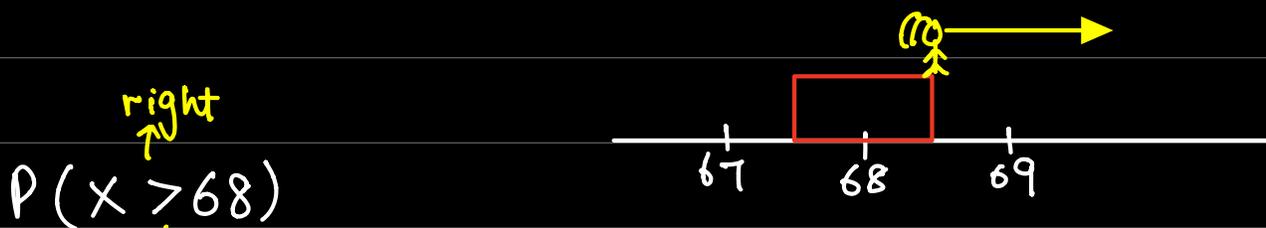
$$p=\frac{1}{3}$$

$$q=\frac{2}{3}$$

$$\boxed{1} \text{ Mean} = \mu = np = 140\left(\frac{1}{3}\right) = \frac{140}{3}$$

$$\boxed{2} \text{ SD} = \sigma = \sqrt{140\left(\frac{1}{3}\right)\left(\frac{2}{3}\right)} = \sqrt{\frac{280}{9}} \quad (\text{Keep exact form})$$

$\boxed{3}$ Correction of continuation.



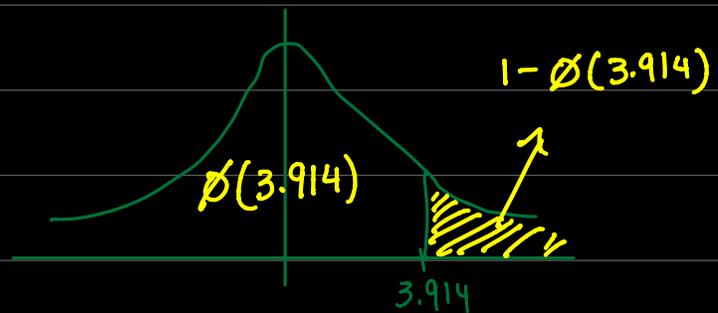
↓
68 is not
to be included

$$P(X > 68.5) = ?$$

From here onwards it
is a FORWARD WORKING.

$$Z = \frac{68.5 - \frac{140}{3}}{\sqrt{\frac{280}{9}}} = 3.914$$

$$P(Z > 3.914) = ?$$



Φ = Table value of