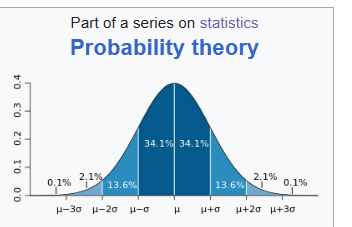
Normal distribution

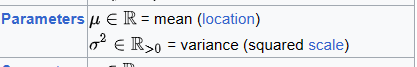
Intro

Def

Graph of Probability distribution



Parameter

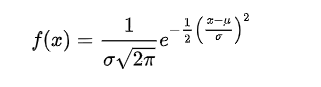


Support



PDF

U,{80ea751d-411f-41e6-937a-8f33c6e8ec10}{178},3.125,3.125



=

where

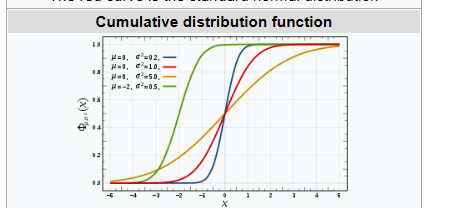
is the standard random value of . That is,

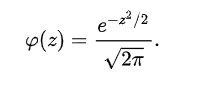
=

refers the mean of random variable .

refers the standard deviation of random variable .

CDF





With the defi

=

Expected Value



Variance



Skewness



Median



Mode



MGF



CF



MAD



Quantile



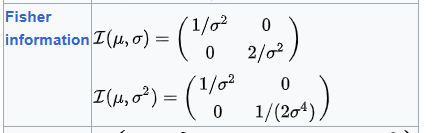
Ex. Kurtosis



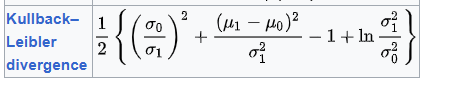
General form

More information

Fisher’s information



Kullback-Leiber divergence



Ref

[Normal distribution - Wikipedia](https://en.wikipedia.org/wiki/Normal_distribution)