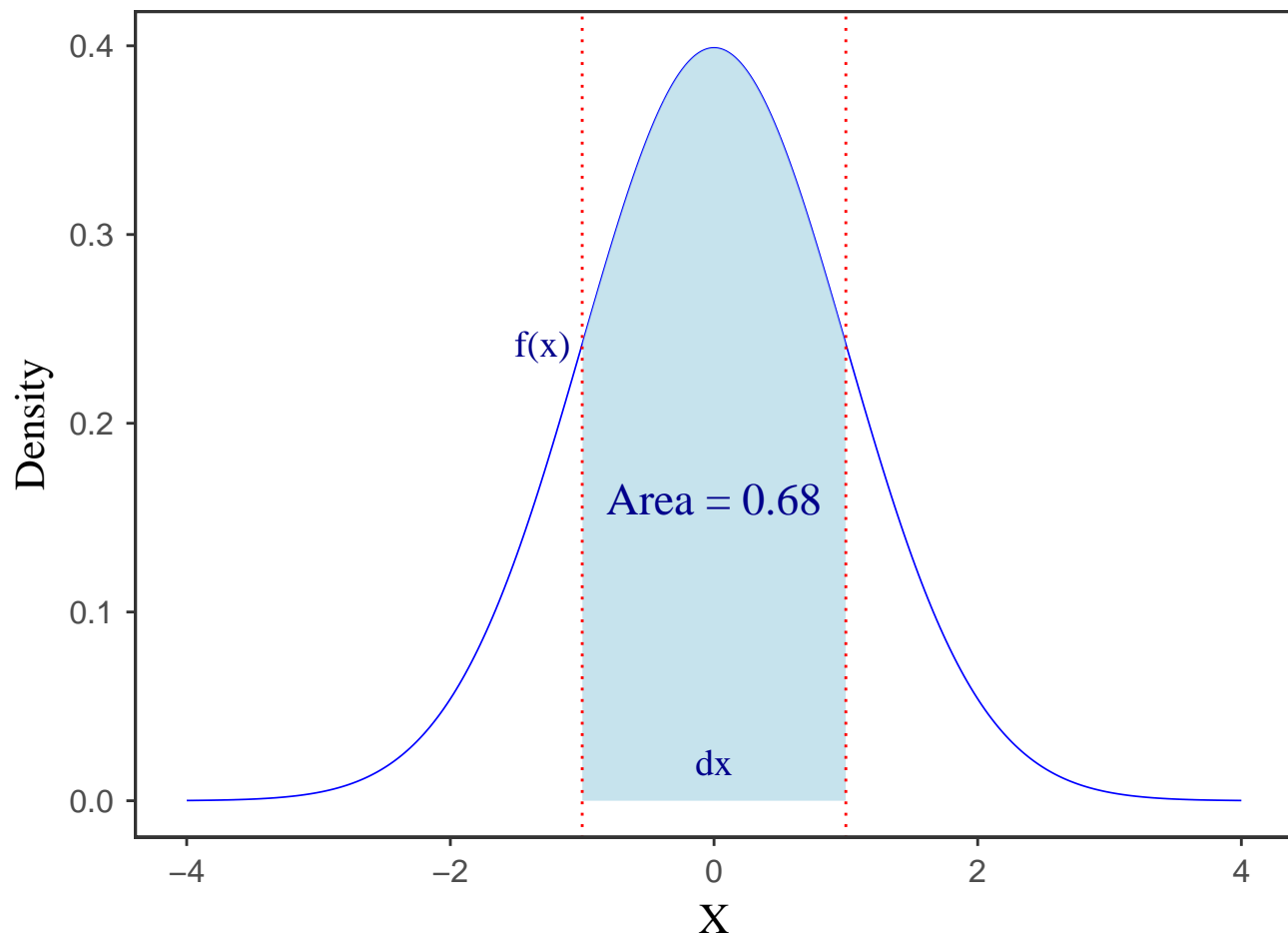


Normal(  $\mu = 0$ ,  $\sigma = 1$  )

$$P(-1 < X < 1) = 0.6827$$



Lognormal(log  $\mu = 0$ , log  $\sigma = 1$  )

$$P(0.3679 < Y < 2.7183) = 0.6827$$

