

Normal probability curve is given by :

and standard normal probability curve is given by :

A normal distribution curve is shown with the horizontal axis labeled $Z=0$ and $Z=z$. The area under the curve between these two points is shaded with a cross-hatch pattern.

where

$$Z = \frac{X - E(X)}{\sigma_Y} \sim N(0, 1)$$

The following table gives the shaded area in the diagram, viz., $P(0 < Z < z)$ for different values of z .

TABLE OF AREAS

[illegible]