$\{ -2 < X < 4 \} = P\{ -4 < X - 2 < 2 \} = P\left\{ \frac{-4}{\sqrt{4}} < N(0,0) < \frac{2}{\sqrt{4}} \right\} = P\{ -2 < N(0,0) < \frac{2}{\sqrt{4}} \}$