

# Normal Distribution

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A random variable  $X$  with probability density function

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{\frac{-(x-\mu)^2}{2\sigma^2}} \quad -\infty < x < \infty$$

is a **normal random variable** with parameters  $\mu$ ,  
where  $-\infty < \mu < \infty$ , and  $\sigma > 0$ . Also,

$$E(X) = \mu \quad \text{and} \quad V(X) = \sigma^2$$

and the notation  $N(\mu, \sigma^2)$  is used to denote the distribution.



# Empirical Rule

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For any normal random variable,

$$P(\mu - \sigma < X < \mu + \sigma) = 0.6827$$

$$P(\mu - 2\sigma < X < \mu + 2\sigma) = 0.9545$$

$$P(\mu - 3\sigma < X < \mu + 3\sigma) = 0.9973$$

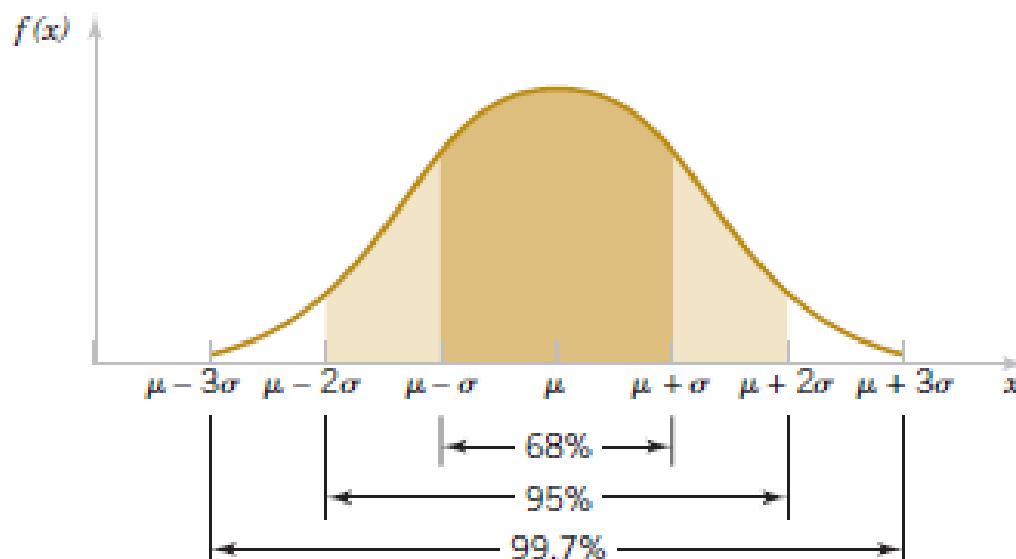


Figure 4-12 Probabilities associated with a normal distribution



# Standardizing a Normal Random Variable

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# Standard Normal Random Variable

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A normal random variable with

$$\mu = 0 \text{ and } \sigma^2 = 1$$

is called a **standard normal random variable** and is denoted as  $Z$ . The cumulative distribution function of a standard normal random variable is denoted as:

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

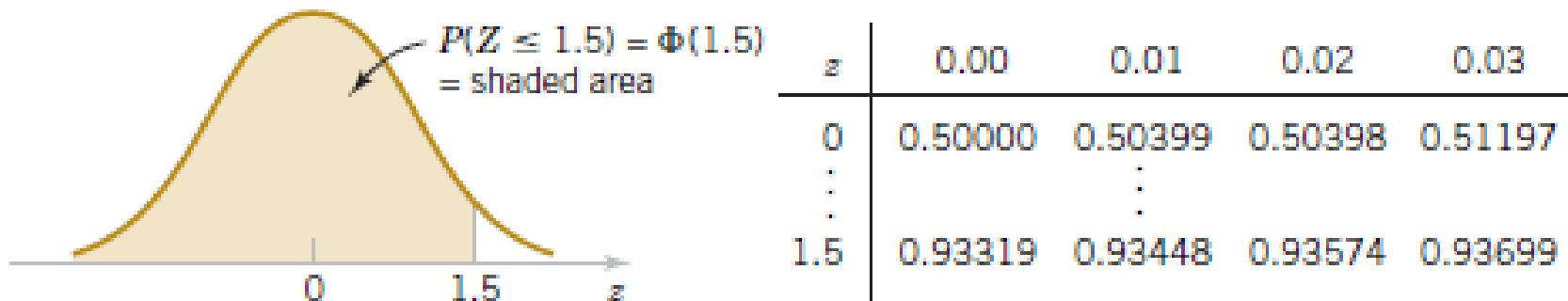
Values are found in Appendix Table III and by using Excel and Minitab.



# Standard Normal Distribution

Assume  $Z$  is a standard normal random variable.

Find  $P(Z \leq 1.50)$ . Answer: 0.93319



Standard normal Probability density function

Find  $P(Z \leq 1.53)$ . Answer: 0.93699

Find  $P(Z \leq 0.02)$ . Answer: 0.50398

**NOTE :** The column headings refer to the hundredths digit of the value of  $z$  in  $P(Z \leq z)$ .

For example,  $P(Z \leq 1.53)$  is found by reading down the  $z$  column to the row 1.5 and then selecting the probability from the column labeled 0.03 to be 0.93699.



## Example 1:

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Suppose that the current measurements in a strip of wire are assumed to follow a normal distribution with  $\mu = 10$  and  $\sigma = 2$  mA, what is the probability that the current measurement is between 9 and 11 mA?

*Solution:*

$$P(a \leq x \leq b) = \Phi\left(\frac{b-\mu}{\sigma}\right) - \Phi\left(\frac{a-\mu}{\sigma}\right)$$

$$\begin{aligned} P(9 \leq x \leq 11) &= \Phi\left(\frac{11-10}{2}\right) - \Phi\left(\frac{9-10}{2}\right) \\ &= \Phi(+0.5) - \Phi(-0.5) \\ &= 0.691462 - 0.308538 = 0.382924 \end{aligned}$$

**TABLE • III** Cumulative Standard Normal Distribution

<b><i>z</i></b>	<b>-0.09</b>	<b>-0.08</b>	<b>-0.07</b>	<b>-0.06</b>	<b>-0.05</b>	<b>-0.04</b>	<b>-0.03</b>	<b>-0.03</b>	<b>-0.01</b>	<b>-0.00</b>
-3.9	0.000033	0.000034	0.000036	0.000037	0.000039	0.000041	0.000042	0.000044	0.000046	0.000048
-3.8	0.000050	0.000052	0.000054	0.000057	0.000059	0.000062	0.000064	0.000067	0.000069	0.000071
-3.7	0.000075	0.000078	0.000082	0.000085	0.000088	0.000092	0.000094	0.000100	0.000104	0.000108
-3.6	0.000112	0.000117	0.000121	0.000126	0.000131	0.000136	0.000142	0.000147	0.000153	0.000159
-3.5	0.000165	0.000172	0.000179	0.000185	0.000193	0.000200	0.000208	0.000216	0.000224	0.000233
-3.4	0.000242	0.000251	0.000260	0.000270	0.000280	0.000291	0.000302	0.000313	0.000325	0.000337
-3.3	0.000350	0.000362	0.000376	0.000390	0.000404	0.000419	0.000434	0.000450	0.000467	0.000483
-3.2	0.000501	0.000519	0.000538	0.000557	0.000577	0.000598	0.000619	0.000641	0.000664	0.000687
-3.1	0.000711	0.000736	0.000762	0.000789	0.000816	0.000845	0.000874	0.000904	0.000935	0.000968
-3.0	0.001001	0.001035	0.001070	0.001107	0.001144	0.001183	0.001223	0.001264	0.001306	0.001350
-2.9	0.001395	0.001441	0.001489	0.001538	0.001589	0.001641	0.001695	0.001750	0.001807	0.001866
-2.8	0.001926	0.001988	0.002052	0.002118	0.002186	0.002256	0.002327	0.002401	0.002477	0.002555
-2.7	0.002635	0.002718	0.002803	0.002890	0.002980	0.003072	0.003167	0.003264	0.003364	0.003467
-2.6	0.003573	0.003681	0.003793	0.003907	0.004025	0.004145	0.004269	0.004396	0.004527	0.004661
-2.5	0.004799	0.004940	0.005085	0.005234	0.005386	0.005543	0.005703	0.005868	0.006037	0.006210
-2.4	0.006387	0.006569	0.006756	0.006947	0.007143	0.007344	0.007549	0.007760	0.007976	0.008198
-2.3	0.008424	0.008656	0.008894	0.009137	0.009387	0.009642	0.009903	0.010170	0.010444	0.010724
-2.2	0.011011	0.011304	0.011604	0.011911	0.012224	0.012545	0.012874	0.013209	0.013553	0.013903
-2.1	0.014262	0.014629	0.015003	0.015386	0.015778	0.016177	0.016586	0.017003	0.017429	0.017864
-2.0	0.018309	0.018763	0.019226	0.019699	0.020182	0.020675	0.021178	0.021692	0.022216	0.022750
-1.9	0.023295	0.023852	0.024419	0.024998	0.025588	0.026190	0.026803	0.027429	0.028067	0.028717
-1.8	0.029379	0.030054	0.030742	0.031443	0.032157	0.032884	0.033625	0.034379	0.035148	0.035930
-1.7	0.036727	0.037538	0.038364	0.039204	0.040059	0.040929	0.041815	0.042716	0.043633	0.044565
-1.6	0.045514	0.046479	0.047460	0.048457	0.049471	0.050503	0.051551	0.052616	0.053699	0.054799
-1.5	0.055917	0.057053	0.058208	0.059380	0.060571	0.061780	0.063008	0.064256	0.065522	0.066807
-1.4	0.068112	0.069437	0.070781	0.072145	0.073529	0.074934	0.076359	0.077804	0.079270	0.080757
-1.3	0.082264	0.083793	0.085343	0.086915	0.088508	0.090123	0.091759	0.093418	0.095098	0.096801
-1.2	0.098525	0.100273	0.102042	0.103835	0.105650	0.107488	0.109349	0.111233	0.113140	0.115070
-1.1	0.117023	0.119000	0.121001	0.123024	0.125072	0.127143	0.129238	0.131357	0.133500	0.135666
-1.0	0.137857	0.140071	0.142310	0.144572	0.146859	0.149170	0.151505	0.153864	0.156248	0.158655
-0.9	0.161087	0.163543	0.166023	0.168528	0.171056	0.173609	0.176185	0.178786	0.181411	0.184060
-0.8	0.186733	0.189430	0.192150	0.194894	0.197662	0.200454	0.203269	0.206108	0.208970	0.211855
-0.7	0.214764	0.217695	0.220650	0.223627	0.226627	0.229650	0.232695	0.235762	0.238852	0.241964
-0.6	0.245097	0.248252	0.251429	0.254627	0.257846	0.261086	0.264347	0.267629	0.270931	0.274253
-0.5	0.277595	0.280957	0.284339	0.287740	0.291160	0.294599	0.298056	0.301532	0.305026	0.308538
-0.4	0.312067	0.315614	0.319178	0.322758	0.326355	0.329969	0.333598	0.337243	0.340903	0.344578
-0.3	0.348268	0.351973	0.355691	0.359424	0.363169	0.366028	0.370700	0.374484	0.378264	0.381944

**TABLE • III** Cumulative Standard Normal Distribution (*Continued*)

<b><i>z</i></b>	<b>0.00</b>	<b>0.01</b>	<b>0.02</b>	<b>0.03</b>	<b>0.04</b>	<b>0.05</b>	<b>0.06</b>	<b>0.07</b>	<b>0.08</b>	<b>0.09</b>
0.0	0.500000	0.503989	0.507978	0.511967	0.515953	0.519939	0.532922	0.527903	0.531881	0.535856
0.1	0.539828	0.543795	0.547758	0.551717	0.555760	0.559618	0.563559	0.567495	0.571424	0.575345
0.2	0.579260	0.583166	0.587064	0.590954	0.594835	0.598706	0.602568	0.606420	0.610261	0.614092
0.3	0.617911	0.621719	0.625516	0.629300	0.633072	0.636831	0.640576	0.644309	0.648027	0.651732
0.4	0.655422	0.659097	0.662757	0.666402	0.670031	0.673645	0.677242	0.680822	0.684386	0.687933
0.5	0.691462	0.694974	0.698468	0.701944	0.705401	0.708840	0.712260	0.715661	0.719043	0.722405
0.6	0.725747	0.729069	0.732371	0.735653	0.738914	0.742154	0.745373	0.748571	0.751748	0.754903
0.7	0.758036	0.761148	0.764238	0.767305	0.770350	0.773373	0.776373	0.779350	0.782305	0.785236
0.8	0.788145	0.791030	0.793892	0.796731	0.799546	0.802338	0.805106	0.807850	0.810570	0.813267
0.9	0.815940	0.818589	0.821214	0.823815	0.826391	0.828944	0.831472	0.833977	0.836457	0.838913
1.0	0.841345	0.843752	0.846136	0.848495	0.850830	0.853141	0.855428	0.857690	0.859929	0.862143
1.1	0.864334	0.866500	0.868643	0.870762	0.872857	0.874928	0.876976	0.878999	0.881000	0.882977
1.2	0.884930	0.886860	0.888767	0.890651	0.892512	0.894350	0.896165	0.897958	0.899727	0.901475
1.3	0.903199	0.904902	0.906582	0.908241	0.909877	0.911492	0.913085	0.914657	0.916207	0.917736
1.4	0.919243	0.920730	0.922196	0.923641	0.925066	0.926471	0.927855	0.929219	0.930563	0.931888
1.5	0.933193	0.934478	0.935744	0.936992	0.938220	0.939429	0.940620	0.941792	0.942947	0.944083
1.6	0.945201	0.946301	0.947384	0.948449	0.949497	0.950529	0.951543	0.952540	0.953521	0.954486
1.7	0.955435	0.956367	0.957284	0.958185	0.959071	0.959941	0.960796	0.961636	0.962462	0.963273
1.8	0.964070	0.964852	0.965621	0.966375	0.967116	0.967843	0.968557	0.969258	0.969946	0.970621
1.9	0.971283	0.971933	0.972571	0.973197	0.973810	0.974412	0.975002	0.975581	0.976148	0.976705
2.0	0.977250	0.977784	0.978308	0.978822	0.979325	0.979818	0.980301	0.980774	0.981237	0.981691
2.1	0.982136	0.982571	0.982907	0.983341						

## Example 2:

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Determine the value for which the probability that a current measurement is below 0.98.

Solution:

$$P(X < x) = P\left(Z < \frac{x-10}{2}\right) = 0.98$$

$$Z = \frac{x-10}{2}$$

$Z=2.05$  is the closest value.

$$2.05 = \frac{x-10}{2}$$

$$x = 14.1 \text{ mA}$$

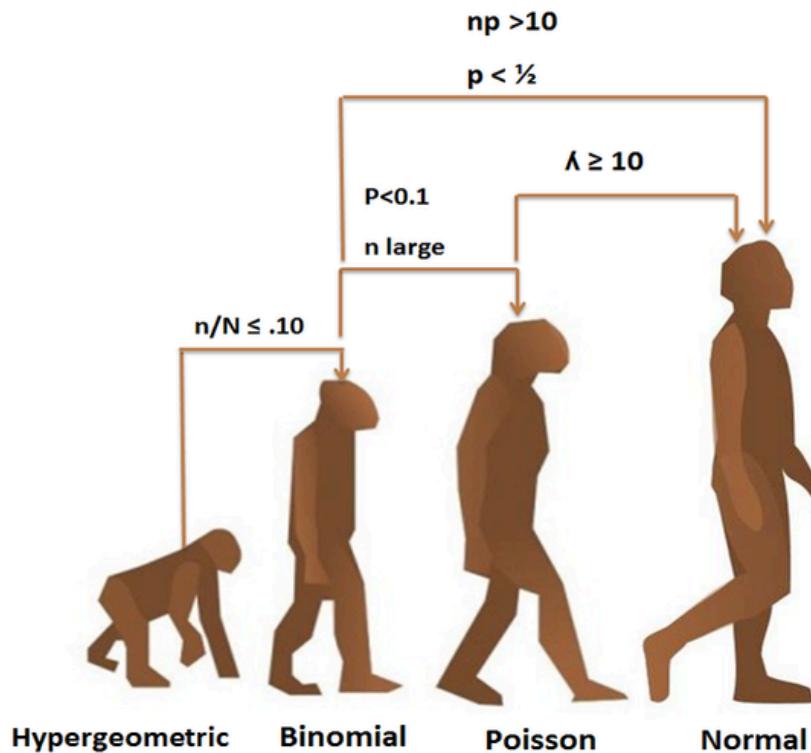
**TABLE • III** Cumulative Standard Normal Distribution (*Continued*)

<b>z</b>	<b>0.00</b>	<b>0.01</b>	<b>0.02</b>	<b>0.03</b>	<b>0.04</b>	<b>0.05</b>	<b>0.06</b>	<b>0.07</b>	<b>0.08</b>	<b>0.09</b>
0.0	0.500000	0.503989	0.507978	0.511967	0.515953	0.519939	0.532922	0.527903	0.531881	0.535856
0.1	0.539828	0.543795	0.547758	0.551717	0.555760	0.559618	0.563559	0.567495	0.571424	0.575345
0.2	0.579260	0.583166	0.587064	0.590954	0.594835	0.598706	0.602568	0.606420	0.610261	0.614092
0.3	0.617911	0.621719	0.625516	0.629300	0.633072	0.636831	0.640576	0.644309	0.648027	0.651732
0.4	0.655422	0.659097	0.662757	0.666402	0.670031	0.673645	0.677242	0.680822	0.684386	0.687933
0.5	0.691462	0.694974	0.698468	0.701944	0.705401	0.708840	0.712260	0.715661	0.719043	0.722405
0.6	0.725747	0.729069	0.732371	0.735653	0.738914	0.742154	0.745373	0.748571	0.751748	0.754903
0.7	0.758036	0.761148	0.764238	0.767305	0.770350	0.773373	0.776373	0.779350	0.782305	0.785236
0.8	0.788145	0.791030	0.793892	0.796731	0.799546	0.802338	0.805106	0.807850	0.810570	0.813267
0.9	0.815940	0.818589	0.821214	0.823815	0.826391	0.828944	0.831472	0.833977	0.836457	0.838913
1.0	0.841345	0.843752	0.846136	0.848495	0.850830	0.853141	0.855428	0.857690	0.859929	0.862143
1.1	0.864334	0.866500	0.868643	0.870762	0.872857	0.874928	0.876976	0.878999	0.881000	0.882977
1.2	0.884930	0.886860	0.888767	0.890651	0.892512	0.894350	0.896165	0.897958	0.899727	0.901475
1.3	0.903199	0.904902	0.906582	0.908241	0.909877	0.911492	0.913085	0.914657	0.916207	0.917736
1.4	0.919243	0.920730	0.922196	0.923641	0.925066	0.926471	0.927855	0.929219	0.930563	0.931888
1.5	0.933193	0.934478	0.935744	0.936992	0.938220	0.939429	0.940620	0.941792	0.942947	0.944083
1.6	0.945201	0.946301	0.947384	0.948449	0.949497	0.950529	0.951543	0.952540	0.953521	0.954486
1.7	0.955435	0.956367	0.957284	0.958185	0.959071	0.959941	0.960796	0.961636	0.962462	0.963273
1.8	0.964070	0.964852	0.965621	0.966375	0.967116	0.967843	0.968557	0.969258	0.969946	0.970621
1.9	0.971283	0.971933	0.972571	0.973197	0.973810	0.974412	0.975002	0.975581	0.976148	0.976705
2.0	0.977250	0.977784	0.978308	0.978822	0.979325	0.979818	0.980301	0.980774	0.981237	0.981691
2.1	0.982136	0.982571	0.982997	0.983414	0.983823	0.984222	0.984614	0.984997	0.985371	0.985738
2.2	0.986097	0.986447	0.986791	0.987126	0.987455	0.987776	0.988089	0.988396	0.988696	0.988989
2.3	0.989276	0.989556	0.989830	0.990097	0.990358	0.990613	0.990863	0.991106	0.991344	0.991576
2.4	0.991802	0.992024	0.992240	0.992451	0.992656	0.992857	0.993053	0.993244	0.993431	0.993613
2.5	0.993790	0.993963	0.994132	0.994297	0.994457	0.994614	0.994766	0.994915	0.995060	0.995201
2.6	0.995339	0.995473	0.995604	0.995731	0.995855	0.995975	0.996093	0.996207	0.996319	0.996427
2.7	0.996533	0.996636	0.996736	0.996833	0.996928	0.997020	0.997110	0.997197	0.997282	0.997365
2.8	0.997445	0.997523	0.997599	0.997673	0.997744	0.997814	0.997882	0.997948	0.998012	0.998074
2.9	0.998134	0.998193	0.998250	0.998305	0.998359	0.998411	0.998462	0.998511	0.998550	0.998605
3.0	0.998650	0.998694	0.998731	0.998767	0.998802	0.998837	0.998871	0.998905	0.998939	0.998973

# Normal Approximations

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- The binomial and Poisson distributions become more bell-shaped and symmetric as their mean value increase.



# Normal Approximation to the Binomial Distribution

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If  $X$  is a binomial random variable with parameters  $n$  and  $p$ ,

$$Z = \frac{X - np}{\sqrt{np(1-p)}}$$

is approximately a standard normal random variable. To approximate a binomial probability with a normal distribution, a **continuity correction** is applied as follows:

$$P(X = a) = \Phi\left(\frac{a+0.5-np}{\sqrt{np(1-p)}}\right) - \Phi\left(\frac{a-0.5-np}{\sqrt{np(1-p)}}\right) \quad (1)$$

$$P(a \leq X \leq b) = \Phi\left(\frac{b+0.5-np}{\sqrt{np(1-p)}}\right) - \Phi\left(\frac{a-0.5-np}{\sqrt{np(1-p)}}\right) \quad (2)$$



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**Example 3:**

A production process has 25 percent defective rate. A sample size of 50 has been taken from this process. What is the probability that the sample contains between 12 and 14 defective parts?

**Solution:**

**a) Using Binomial Distribution:**

$$f(x) = \binom{n}{x} p^x (1-p)^{n-x}$$

$$P(12 \leq X \leq 14) = \sum_{x=12}^{14} \binom{50}{x} 0.25^x (1-0.25)^{50-x} = 0.3665$$

**b) Normal approximation to Binomial Distribution:**

$$P(a \leq X \leq b) = \Phi\left(\frac{b+0.5-np}{\sqrt{np(1-p)}}\right) - \Phi\left(\frac{a-0.5-np}{\sqrt{np(1-p)}}\right)$$

$$P(12 \leq X \leq 14) = \Phi\left(\frac{14+0.5-(50)(0.25)}{\sqrt{50(0.25)(1-0.25)}}\right) - \Phi\left(\frac{12-0.5-(50)(0.25)}{\sqrt{50(0.25)(1-0.25)}}\right)$$

$$P(12 \leq X \leq 14) = \Phi(0.65) - \Phi(-0.33) = 0.72154 - 0.37077 = 0.371454$$

## Normal Approximation to the Poisson

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If  $X$  is a Poisson random variable with  $E(X) = \lambda$  and  
 $V(X) = \lambda$ ,

$$Z = \frac{X - \lambda}{\sqrt{\lambda}}$$

$$P(X = a) = \Phi\left(\frac{a+0.5-\lambda}{\sqrt{\lambda}}\right) - \Phi\left(\frac{a-0.5-\lambda}{\sqrt{\lambda}}\right) \quad (1)$$

$$P(a \leq X \leq b) = \Phi\left(\frac{b+0.5-\lambda}{\sqrt{\lambda}}\right) - \Phi\left(\frac{a-0.5-\lambda}{\sqrt{\lambda}}\right) \quad (2)$$



## Example:

The Number of hurricanes formed each fall in the Caribbean is Poisson distributed with mean  $\lambda = 14$ . What is the probability that between 10 and 18 hurricanes will be formed next fall?

### a) Using Poisson Distribution:

$$f(x) = \frac{e^{-\lambda} \lambda^x}{x!} \quad \text{for } x = 0, 1, 2, 3, \dots$$

$$P(10 \leq X \leq 18) = \sum_{x=10}^{x=18} e^{-14} 14^x$$

By Using Table A-2 for Poisson distribution:

$$P(10 \leq X \leq 18) = P(X \leq 18) - P(X \leq 9) = 0.883 - 0.774 = 0.774$$

**b) Approximating Poisson with Normal Distribution:**

Condition:

$$\lambda = 14 > 10$$

$$P(a \leq X \leq b) = \Phi\left(\frac{b+0.5-\lambda}{\sqrt{\lambda}}\right) - \Phi\left(\frac{a-0.5-\lambda}{\sqrt{\lambda}}\right)$$

$$P(10 \leq X \leq 18) = \Phi\left(\frac{18+0.5-14}{\sqrt{14}}\right) - \Phi\left(\frac{10-0.5-14}{\sqrt{14}}\right)$$

$$P(10 \leq X \leq 18) = \Phi(1.2) - \Phi(-1.2) = 0.88493 - 0.115070 = 0.76986$$