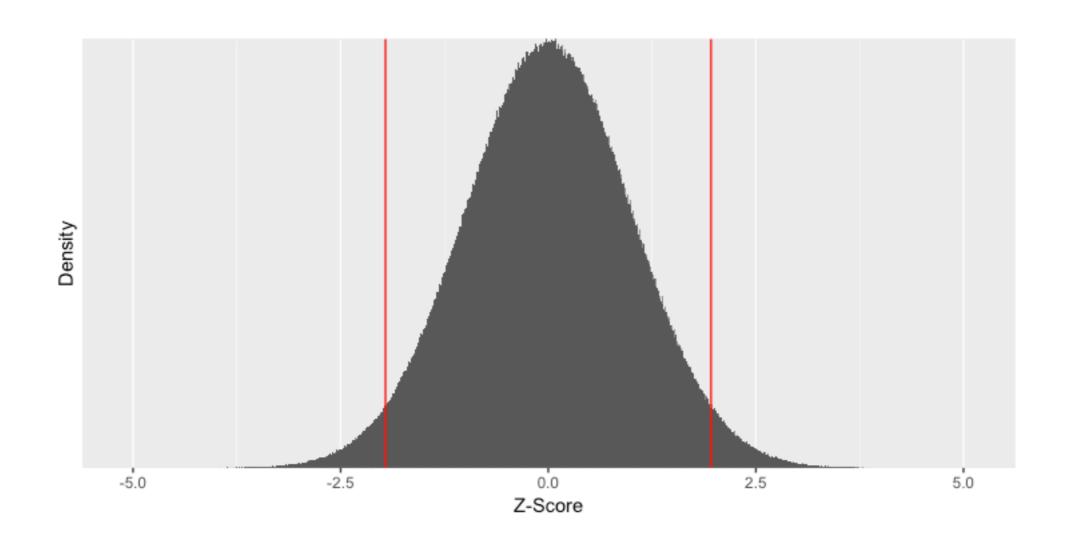
In the standard normal distribution, 95% of the data is contained with 1.96 standard deviations either side of the mean.



- We can use the pnorm() function to give us the area under the curve of the normal distribution.
- To work out the area bounded by 1.96 standard deviations from the mean in the standard normal distribution:

```
> pnorm(1.96, mean = 0, sd = 1) - pnorm(-1.96, mean = 0, sd = 1)
[1] 0.9500042
```

