

Normal probability curve is given by :

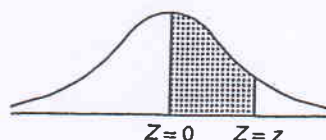
$$f(x) = \frac{1}{\sigma \sqrt{2\pi}} \exp \left\{ -\frac{1}{2} \left( \frac{x-\mu}{\sigma} \right)^2 \right\} \quad -\infty < x < \infty$$

and standard normal probability curve is given by :

$$\phi(z) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}z^2\right), -\infty < z < \infty$$

where

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



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

[illegible]