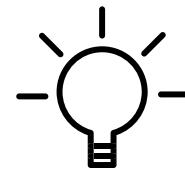


# NORMAL DISTRIBUTION

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LESSON 5: PROBABILITY  
NOTATIONS UNDER THE  
NORMAL CURVE



# OBJECTIVES:

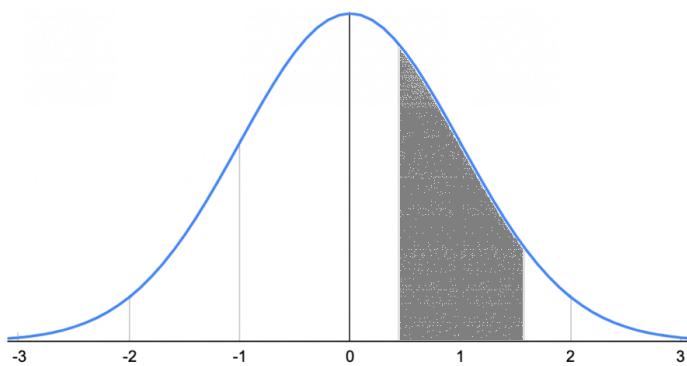
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At the end of this lesson, the learners should be able to:

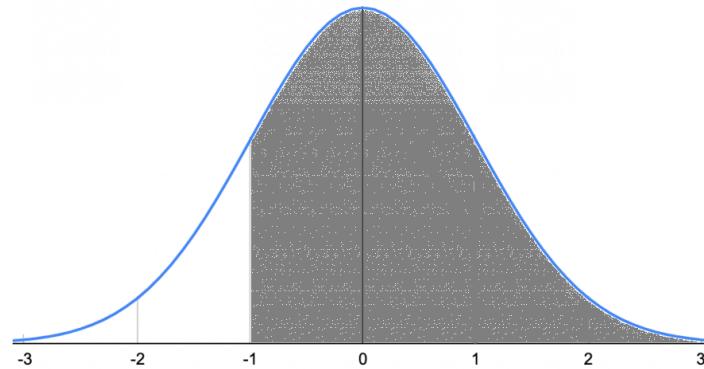
- Find the areas between paired z-scores;
- Find probabilities for the standard normal random variables  $z$ ; and
- Express areas under the normal curve using probability notation.

## Probability Notations Under the Normal Curve

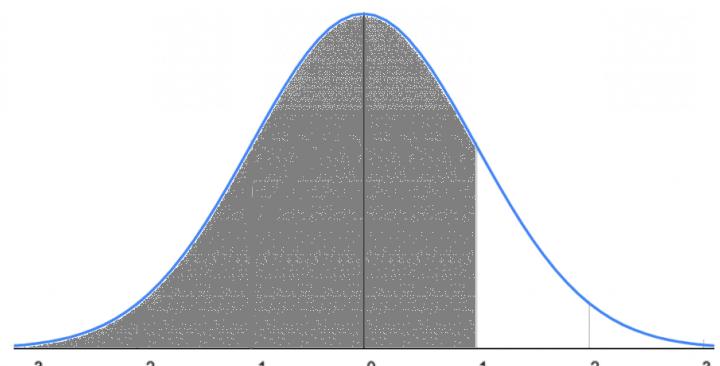
- $P(a < z < b)$  denotes the probability that z-score is between a and b.
- $P(z > a)$  denotes the probability that z-score is greater than a.
- $P(z < a)$  denotes the probability that z-score is less than a.



$$P(a < z < b)$$



$$P(z > a)$$



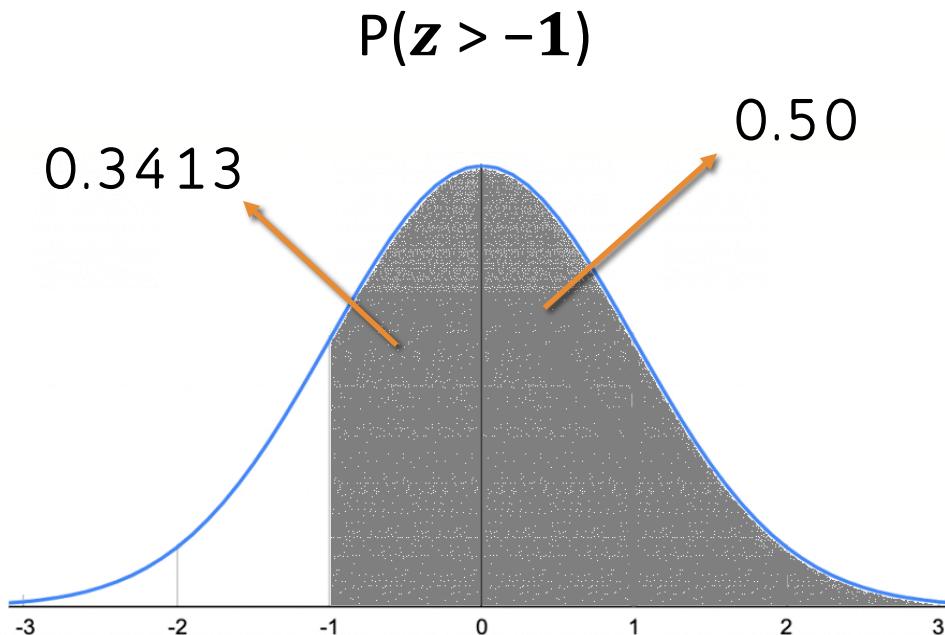
$$P(z < a)$$

## Steps in Determining Areas Under the Normal Curve

1. Draw a normal curve.
2. Locate the given z-value or values at the baseline.
3. Draw a vertical line through the z-value.
4. Shade the required region.
5. Consult the z-table to find the areas that correspond to the given z-value or values.
6. Examine the graph and use probability notation to form an equation showing an appropriate operation to get the required area.
7. Make a statement indicating the required area.

## EXAMPLE:

1: Find the proportion of the area above  $z = -1$ .



$$z = 1 = 0.3413$$

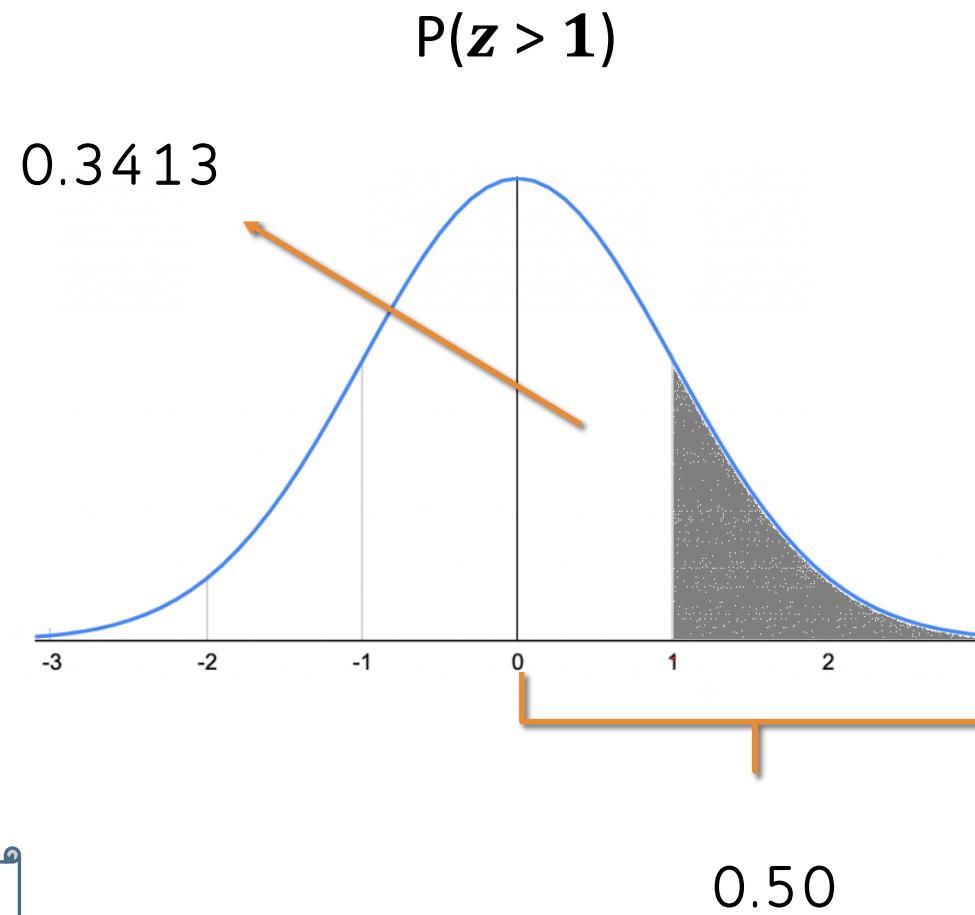
$$\begin{aligned}P(z > -1) &= 0.3413 + 0.5 \\&= 0.8413\end{aligned}$$

Or  
84.13%

The proportion of the area above  $z = -1$  is **0.8413**.

 [Z-table](#)

Example 2: Find the proportion of the area greater than  $z = 1$ .



$$z = 1 = 0.3413$$

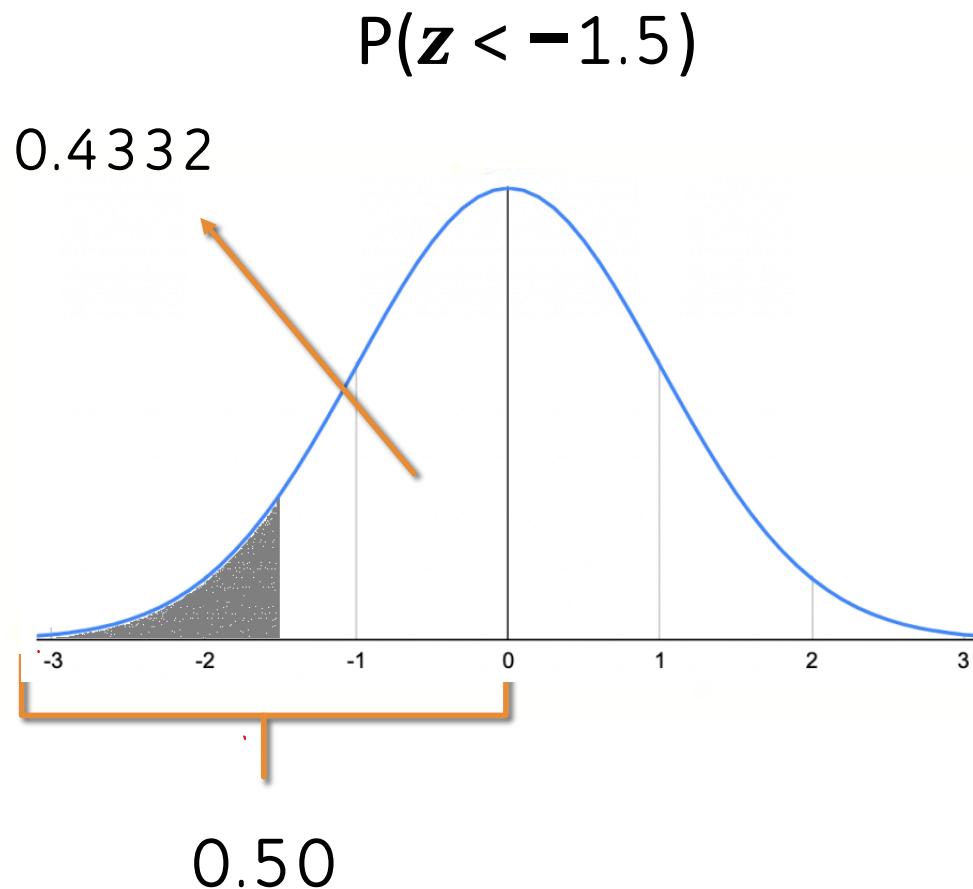
$$\begin{aligned}P(z > 1) &= 0.50 - 0.3413 \\&= 0.1587\end{aligned}$$

Or  
15.87%

The proportion of the area greater than  $z = 1$  is 0.1587.

[Z-table](#)

Example 3: Find the proportion of the area less than  $z = -1.5$ .



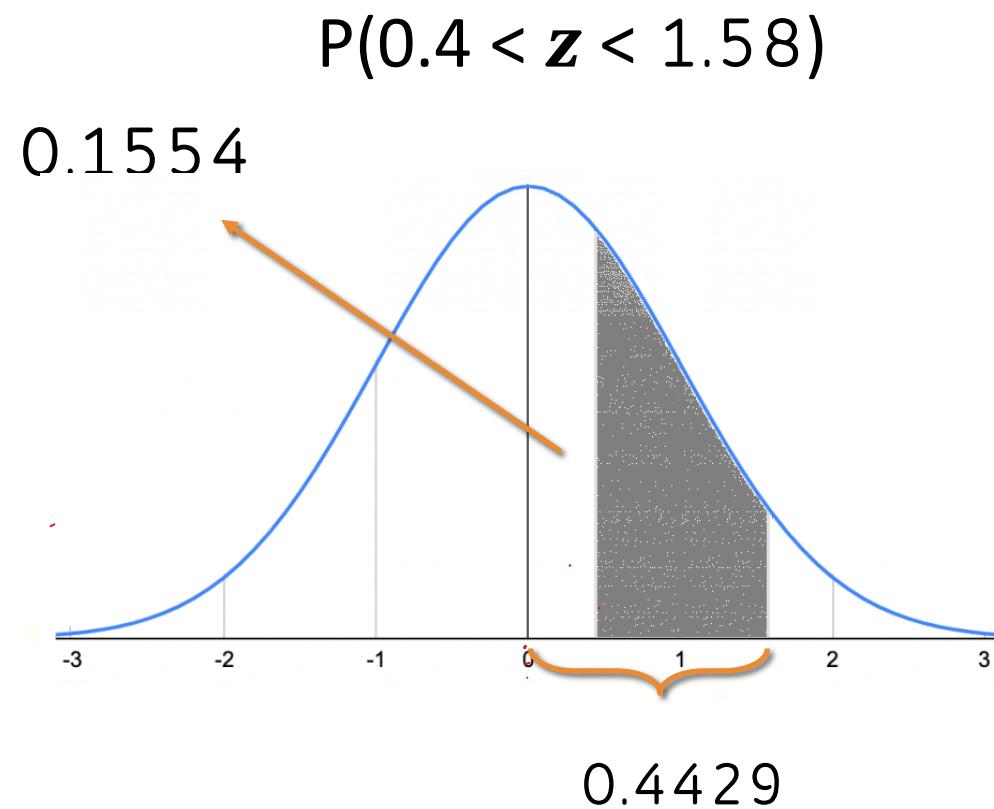
$$z = -1.5 = 0.4332$$

$$\begin{aligned}P(z < -1.5) &= 0.50 - 0.4332 \\&= 0.0668\end{aligned}$$

Or  
6.68%

The proportion of the area less than  $z = -1.5$  is 0.0668.

Example 4: Find the proportion of the area between  $z = 0.4$  and  $z = 1.58$ .



$$\begin{array}{rcl} z = 0.4 & = 0.1554 \\ z = 1.58 & = 0.4429 \end{array}$$

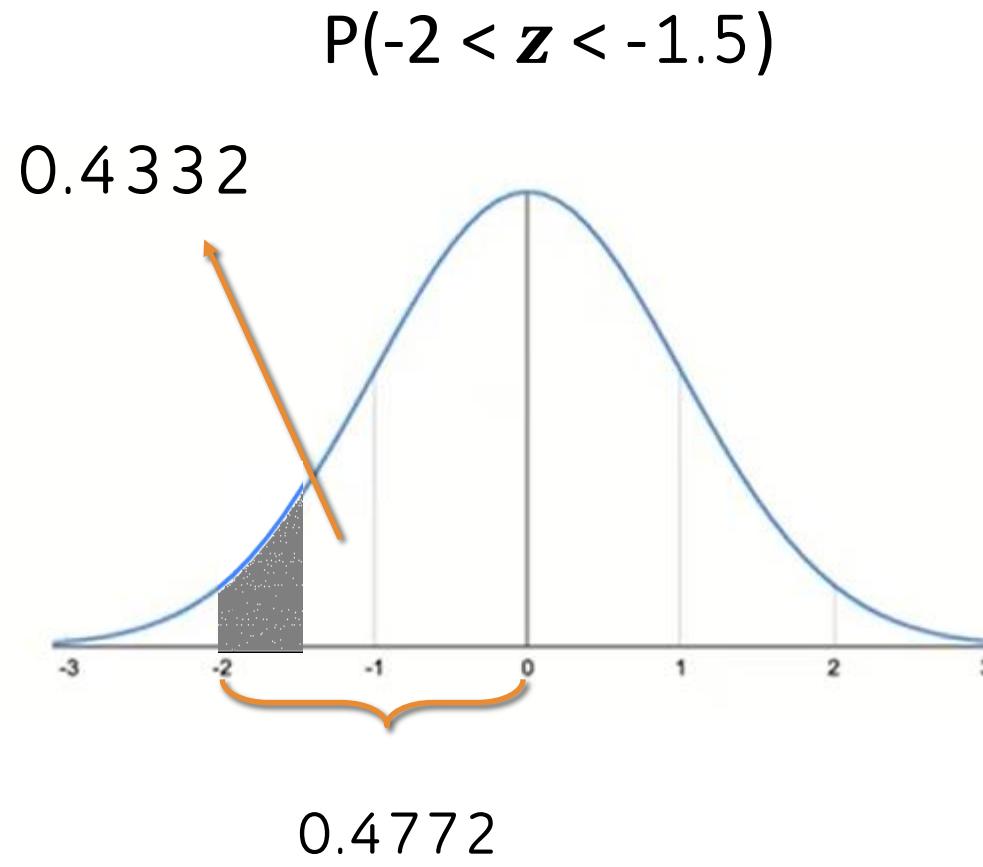
$$\begin{aligned} P(0.4 < z < 1.58) &= 0.4429 - 0.1554 \\ &= 0.2875 \end{aligned}$$

Or  
28.75%

The proportion of the area between  $z = 0.4$  and  $z = 1.58$  is 0.2875.

Z-table

Example 5: Find the proportion of the area between  $z = -2$  and  $z = -1.5$ .



$$\begin{array}{ll} z = -2 & = 0.4772 \\ z = -1.5 & = 0.4332 \end{array}$$

$$\begin{aligned} P(-2 < z < -1.5) &= 0.4772 - 0.4332 \\ &= 0.0440 \end{aligned}$$

Or  
4.40%

The proportion of the area between  $z = -2$  and  $z = -1.5$  is 0.0440

Z-table

TRY THIS!!!

1. Find the proportion of the area between  
 $z = 0.98$  and  $z = 2.58$ .
  
2. Find the proportion of the area between  
 $z = -1.32$  and  $z = 2.37$ .



<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>
<b>0.0</b>	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
<b>0.1</b>	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
<b>0.2</b>	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
<b>0.3</b>	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
<b>0.4</b>	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
<b>0.5</b>	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
<b>0.6</b>	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
<b>0.7</b>	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
<b>0.8</b>	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
<b>0.9</b>	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
<b>1.0</b>	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
<b>1.1</b>	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
<b>1.2</b>	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
<b>1.3</b>	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
<b>1.4</b>	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
<b>1.5</b>	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
<b>1.6</b>	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
<b>1.7</b>	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
<b>1.8</b>	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
<b>1.9</b>	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
<b>2.0</b>	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
<b>2.1</b>	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
<b>2.2</b>	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
<b>2.3</b>	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
<b>2.4</b>	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
<b>2.5</b>	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
<b>2.6</b>	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
<b>2.7</b>	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
<b>2.8</b>	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
<b>2.9</b>	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
<b>3.0</b>	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990
<b>3.1</b>	0.4990	0.4991	0.4991	0.4991	0.4992	0.4992	0.4992	0.4992	0.4993	0.4993
<b>3.2</b>	0.4993	0.4993	0.4994	0.4994	0.4994	0.4994	0.4994	0.4995	0.4995	0.4995
<b>3.3</b>	0.4995	0.4995	0.4995	0.4996	0.4996	0.4996	0.4996	0.4996	0.4996	0.4997
<b>3.4</b>	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4998
<b>3.5</b>	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998
<b>3.6</b>	0.4998	0.4998	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999
<b>3.7</b>	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999
<b>3.8</b>	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999
<b>3.9</b>	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000

1.

2.

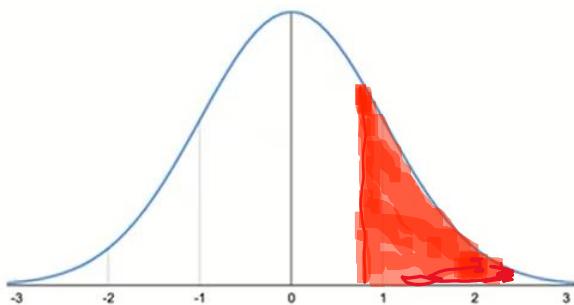
3.

4.

5.

# TRY THIS!!!

- Find the proportion of the area between  $z = 0.98$  and  $z = 2.58$ .



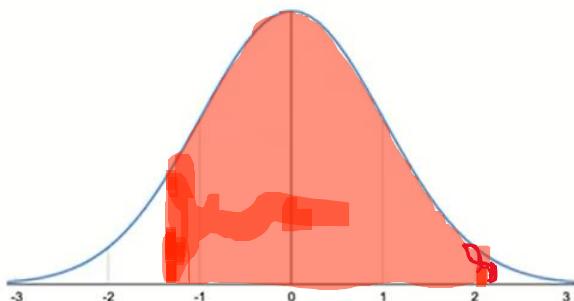
$Z = 0.98$  correspond to 0.3365

$Z = 2.58$  correspond to 0.4951

$$\begin{aligned}P(0.98 < z < 2.58) &= 0.4951 - 0.3365 \\&= 0.1586 \text{ or } 15.86\%\end{aligned}$$

**The proportion of the area between  $z = 0.98$  and  $z = 2.58$  is 0.1586 or 15.86%**

- Find the proportion of the area between  $z = -1.32$  and  $z = 2.37$ .



$Z = -1.32$  correspond to 0.4066

$Z = 2.37$  correspond to 0.4911

$$\begin{aligned}P(-1.32 < z < 2.37) &= 0.4066 + 0.4911 \\&= 0.8977 \text{ or } 89.77\%\end{aligned}$$

**The proportion of the area between  $z = -1.32$  and  $z = 2.37$  is 0.8977 or 89.77%**



Very  
Good

## ACTIVITY #4

- A. Determine each of the following areas and show these graphically. Use probability notation in your final answer.
1. Above  $z = 1.46$
  2. Below  $z = -0.58$
  3. Between  $z = -0.78$  and  $z = -1.95$
  4. Between  $z = 0.76$  and  $z = 2.88$
  5. Between  $z = -0.92$  and  $z = 1.75$

Thank you  
for giving.