Probability Notes

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Last Modified: **2025-12-02**

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1. Gaussian Distribution

The density function for a one-dimensional Gaussian distribution is written as follow:

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \cdot e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$

where μ is the mean and σ^2 is the variance.

Please check Section 1