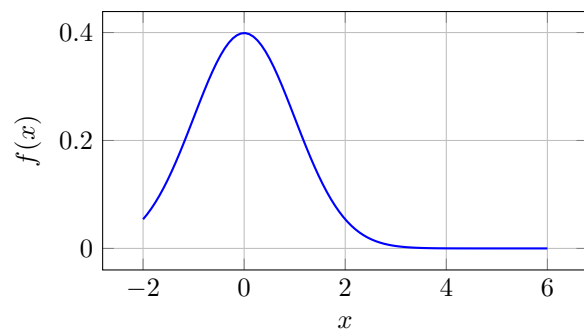
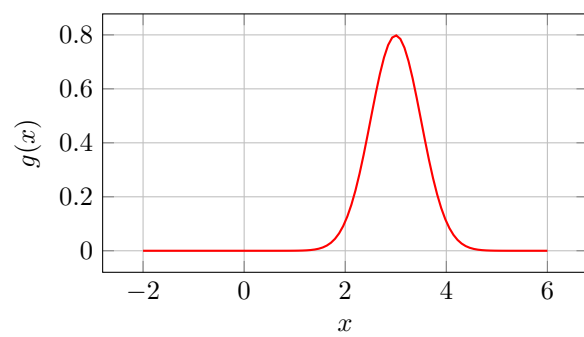


Normal PDF $\mathcal{N}(0, 1)$



Normal PDF $\mathcal{N}(3, 0.5^2)$



Convolution: $\mathcal{N}(0, 1) * \mathcal{N}(3, 0.25) = \mathcal{N}(3, 1.25)$

