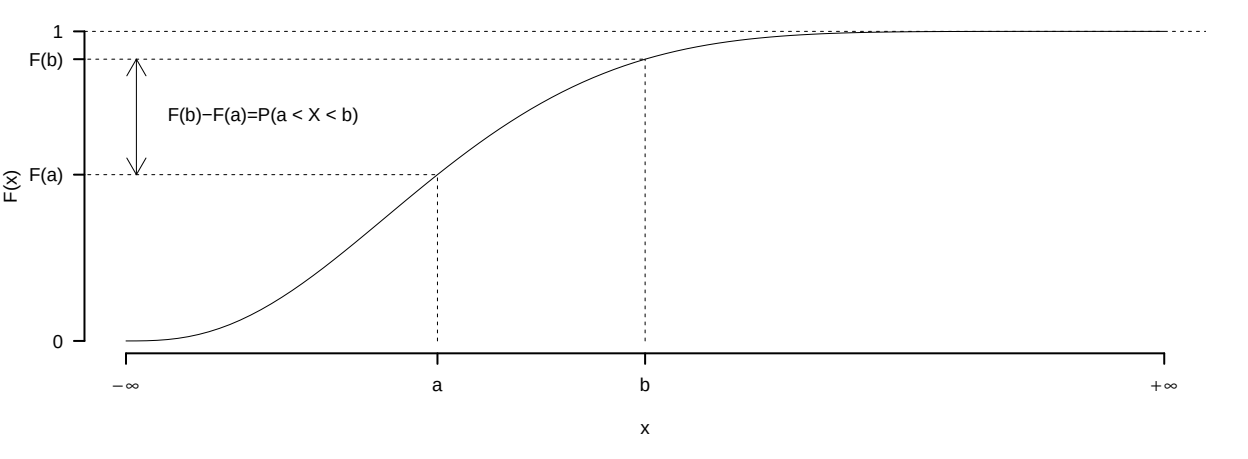
1
F(b)
F(a)
0
F(x)
F(b)−F(a)=P(a < X < b)
−∞
a
b
+∞
x