Example 8 Finding z_{α}

In the expression z_{α} , let $\alpha = 0.025$ and find the value of $z_{0.025}$.

Solution

The notation of $z_{0.025}$ is used to represent the z score with an area of 0.025 to its right. Refer to Figure 6-10 and note that the value of z = 1.96 has an area of 0.025 to its right, so $z_{0.025} = 1.96$.

CAUTION When using Table A-2 for finding a value of z_{α} for a particular value of α , note that α is the area to the *right* of z_{α} , but Table A-2 lists cumulative areas to the *left* of a given z score. To find the value of z_{α} by using the table, resolve that conflict by using the value of $1 - \alpha$. In Example 8, the value of $z_{0.025}$ can be found by locating the area of 0.9750 in the body of the table.

Examples 3 through 7 in this section are based on the real application of the bone density test, with scores that are normally distributed with a mean of 0 and standard deviation of 1, so that these scores have a standard normal distribution. Apart from the bone density test scores, it is rare to find such convenient parameters, because typical normal distributions involve means different from 0 and standard deviations different from 1. In the next section we present methods for working with such normal distributions.

using TECHNOLOGY

When working with the standard normal distribution, a technology can be used to find z scores or areas instead of Table A-2. The following instructions describe how to find such z scores or areas with technology.

STATDISK Select **Analysis**, **Probability Distributions**, **Normal Distribution**. Either enter the *z* score to find corresponding areas, or enter the cumulative area from the left to find the *z* score. After entering a value, click on the **Evaluate** button. See the STATDISK display included with Example 4.

MINITAB

- To find the cumulative area to the left of a z score (as in Table A-2), select Calc, Probability Distributions, Normal, Cumulative probabilities. Then enter the mean of 0 and standard deviation of 1. Click on the Input Constant button and enter the z score.
- To find a z score corresponding to a known probability, select
 Calc, Probability Distributions, Normal. Then select Inverse cumulative probabilities and the option Input constant. For the input constant, enter the total area to the left of the given value.

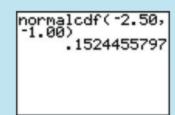
EXCEL

- To find the cumulative area to the left of a z score (as in Table A-2), click on fx, then select Statistical, NORMSDIST (or NORMS.DIST). Enter the z score.
- To find a z score corresponding to a known probability, select fx, Statistical, NORMSINV (or NORMS.INV). Enter the total area to the left of the given value.

TI-83/84 PLUS

Unlike most other technologies, the TI-83/84 Plus calculator does not base areas on cumulative regions from the left. Instead, the areas correspond to the z score that is a left boundary and another z score that is a right boundary. Press and select normalcdf. Proceed to enter the two z scores separated by a comma, as in (left z score, right z score). Example 5 could be solved with the command of normalcdf(-2.50, -1.00), which yields a probability of 0.1524 (rounded) as shown in the accompanying screen.

TI-83/84 PLUS



To find a z score corresponding to a known probability, press AND WARS and select invNorm. Proceed to enter the total area to the left of the z score. For example, the command of invNorm(0.975) yields a z score of 1.959963986, which is rounded to 1.96, as in Example 8.

STATCRUNCH Click on **Open StatCrunch**, then click on **Stat.** Select **Calculators**, then select **Normal**. You can either enter a probability or a value of x. Click on **Compute**.