

**Example 8** Finding  $z_\alpha$ 

In the expression  $z_\alpha$ , 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  $z_\alpha$  for a particular value of  $\alpha$ , note that  $\alpha$  is the area to the *right* of  $z_\alpha$ , but Table A-2 lists cumulative areas to the *left* of a given  $z$  score. To find the value of  $z_\alpha$  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 **2ND** **VARS** 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**

```
normalcdf(-2.50,
-1.00)
.1524455797
```

To find a  $z$  score corresponding to a known probability, press **2ND** **VARS** 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**.