

# Chapter 7: The Normal Probability Distribution

## Section 7.1: Properties of the Normal Distribution

### CONTINUOUS PROBABILITY DISTRIBUTIONS

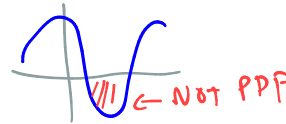
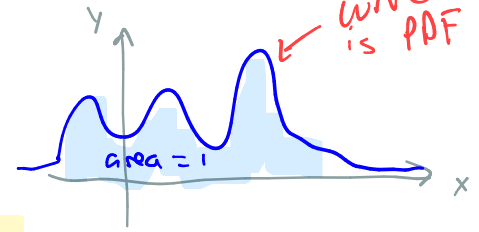
Def A **probability density function (pdf)** (**density curve**) is the graph of a continuous probability distribution:

#### REQUIREMENTS

1. The total area under the curve must equal 1. (c.f.  $\sum P(x) = 1$ )

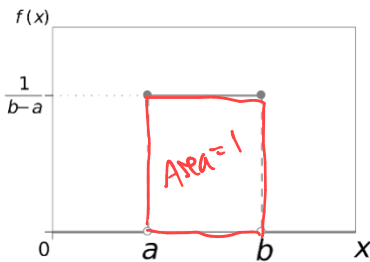
2. Every point on the curve must have a vertical height that is 0 or greater.

curve above x-axis always



### UNIFORM PROBABILITY DISTRIBUTION

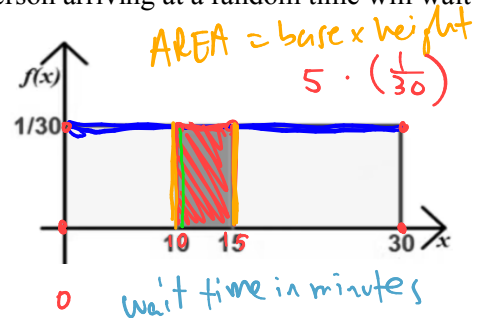
A random variable  $X$  is said to have a **uniform probability distribution** if all intervals of equal length are equally likely.



EX: The bus to Union Station leaves every 30 minutes and is uniformly distributed.

Find the probability that a randomly chosen person arriving at a random time will wait between 10 and 15 minutes.

$$P(10 < x < 15) = \text{Area of rectangle} \\ = (5) \cdot \left(\frac{1}{30}\right) \\ = \frac{1}{6} = [0.167]$$



$$\text{Area} = (b-a) \cdot \text{height} = 1 \\ \Rightarrow \text{height} = \frac{1}{b-a} \Rightarrow \text{explanation}$$

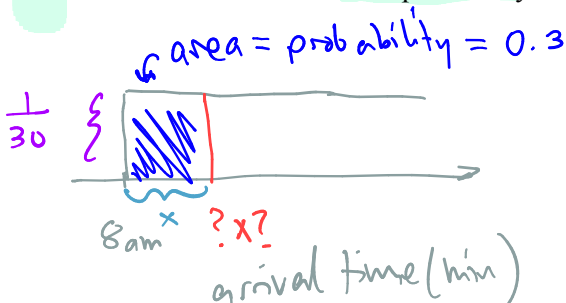
#### Discrete vs Continuous:

- How can we adapt the classical probability formula for continuous random variables?
- Probability a randomly chosen person arrives with a wait time of exactly 10.13245234234 minutes?

$P(10 < x < 15)$  vs  $P(10 \leq x \leq 15)$  ← use the same!   
 line segment = no Area   
 ⇒ Probability is zero!   
 b/c line segments added at the ends have 0 area

- Probability = Area

EX: It is 8 a.m.. There is a 30% probability that your friend will arrive within the next 9 minutes.



$$\text{Area} = 0.3 \\ (x) \cdot \text{height} = 0.3 \\ \cancel{30} \left( x \left( \frac{1}{\cancel{30}} \right) \right) = (0.3) \cdot 30 \\ x = 30(0.3) = 9$$

still bus example

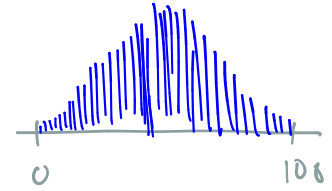
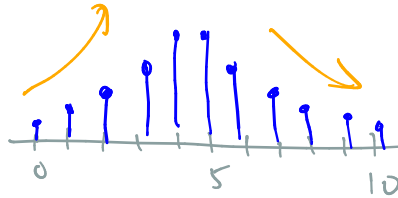
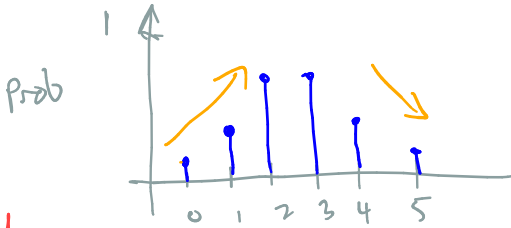
## SIMULATING NORMAL DISTRIBUTIONS

PRO TIP: Generate sequence: 0,1,2,...,n  
LIST (2nd Stat) >> OPS >> S.Seq

EXP: I ALPHA  
Variable: I  
Start: 0 step: 1  
end: 0

A binomial distribution is discrete and will have the number of successes  $x = 0, 1, \dots, n$  where  $n$  is the max number of trials. Remember the values that are allowed are whole numbers.

If we flip a fair coin with  $p = 0.5$  a total of  $n = 10, 50, 100$ . We can look at the probability distributions for  $n = 10, 50, 100$ .



## NORMAL DISTRIBUTIONS

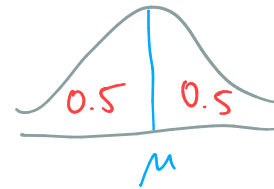
Def A continuous random variable  $X$  has a **normal distribution** if its density curve is symmetric and bell-shaped.

Specifically, the curve is given by:  $y = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2\sigma^2}(x-\mu)^2}$  (Don't worry, we'll never use it.)

DESMOS: <https://www.desmos.com/calculator/poeeffgeuhi>

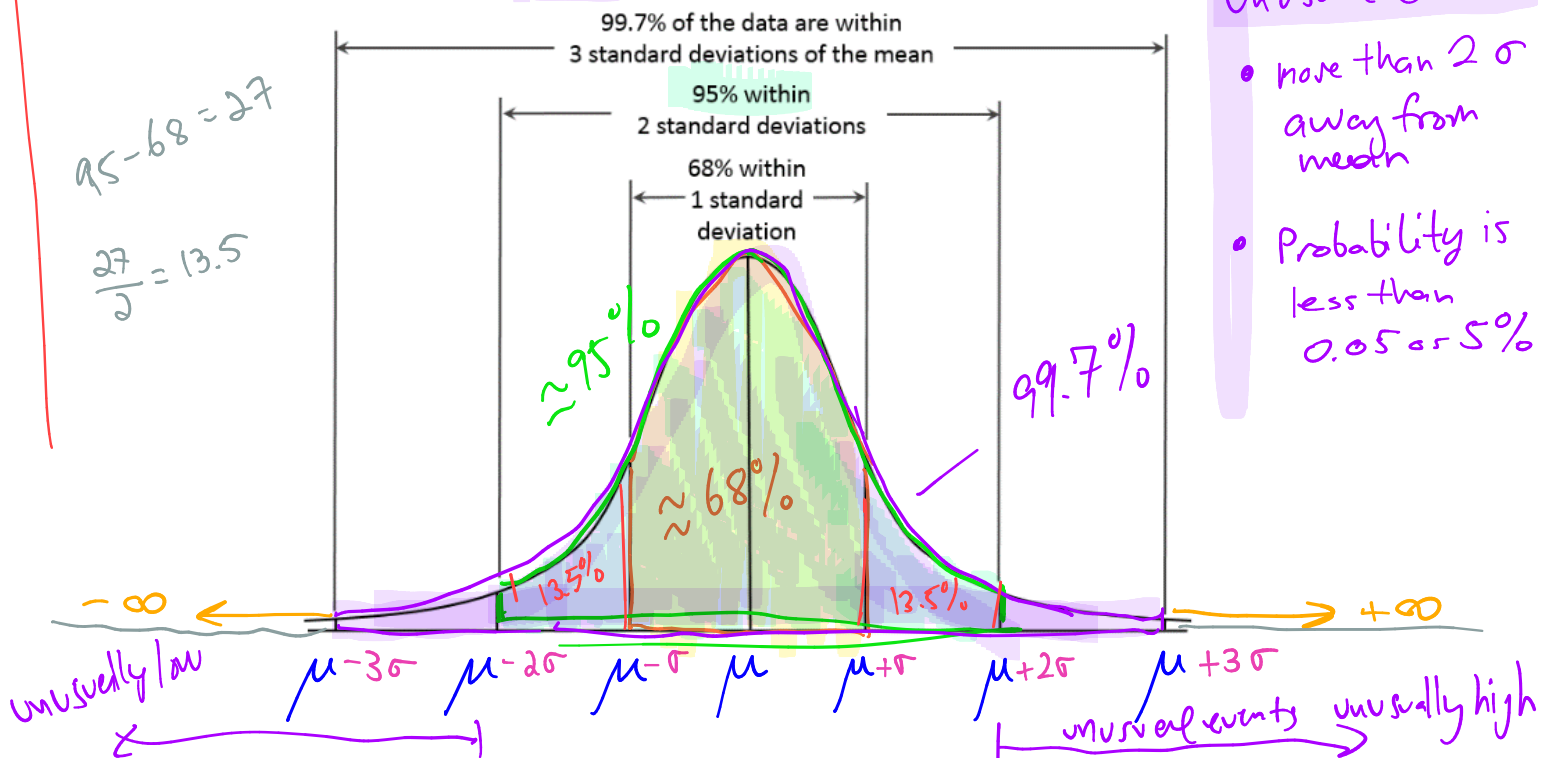
## PROPERTIES OF NORMAL DISTRIBUTIONS

- The normal curve is symmetric about its mean
- Mean = Median = Mode
- Area under curve is 1.
- Area to the left of the mean = Area to the right of the mean = 0.5
- The graph never touches the horizontal axis
- Area under normal curve for any interval of values of the random variable  $X$  represents
  - The proportion of the population with the characteristics described by the interval of values
  - The probability that a randomly selected individual from the population will have the characteristic described by interval of values
- The **Empirical Rule** gives us an estimate for the area between standard deviations.



## Unusual Events

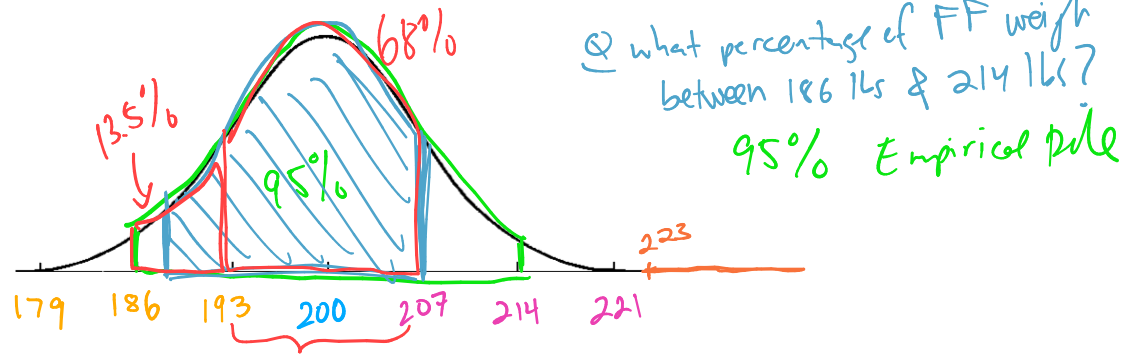
- more than  $2\sigma$  away from mean
- Probability is less than 0.05 or 5%



X

EX: The weights of all firefighters are normally distributed with a mean of 200 lbs and a standard deviation of 7 lbs.

(a) Draw a normal curve with the parameters labeled. Find the standard deviations in the Empirical Rule.



(b) Shade the region under the normal curve representing firefighters with weights greater than 223 lbs.

(c) The **notation** for the probability that a randomly selected firefighter weighs more than 223 lbs is:  $P(x > 223)$

(Note: you don't need to find the probability only write the notation)

(d) Use the Empirical Rule to estimate the probability that a randomly chosen firefighter weighs between 188 and 207 lbs.

$$P(188 < x < 207) = \text{prob a single randomly FF}$$

$$\approx 13.5\% + 68\%$$

$$= \underbrace{0.135} + \underbrace{0.68} = \boxed{0.815}$$

$$P(186 < x < 193) + P(193 < x < 207)$$

(e) If there are 1000 firefighters in Glendale, how many would you estimate weigh 188 and 207 lbs?

$$\# \text{ FF w/ weight} = 1000 * 0.815$$

$$= \boxed{815 \text{ firefighters}}$$