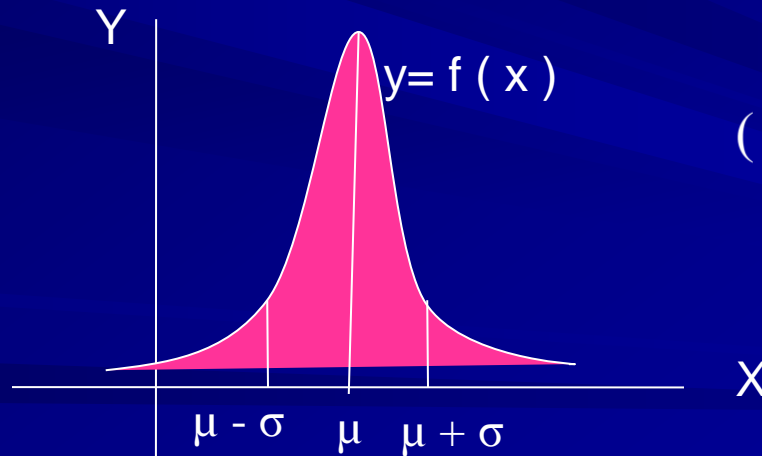


# Normal Distribution

The parameters  $\mu$  and  $\sigma^2$  must satisfy the condition,  $-\infty < \mu < \infty$ ,  $\sigma > 0$  the parameter of the distribution.

If  $x$  has normal distribution with parameters  $\mu$  and  $\sigma^2$ , we use the notation  $X \sim N(\mu, \sigma^2)$

Graph of  $f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$ ,  $-\infty < x < \infty$



$$(1) f(x) \geq 0$$

$$(2) \int_{-\infty}^{\infty} f(x) dx = 1$$

$$\mu = E(x) = \lambda, \quad \sigma^2 = Var(x) = \lambda$$

## Distribution Function

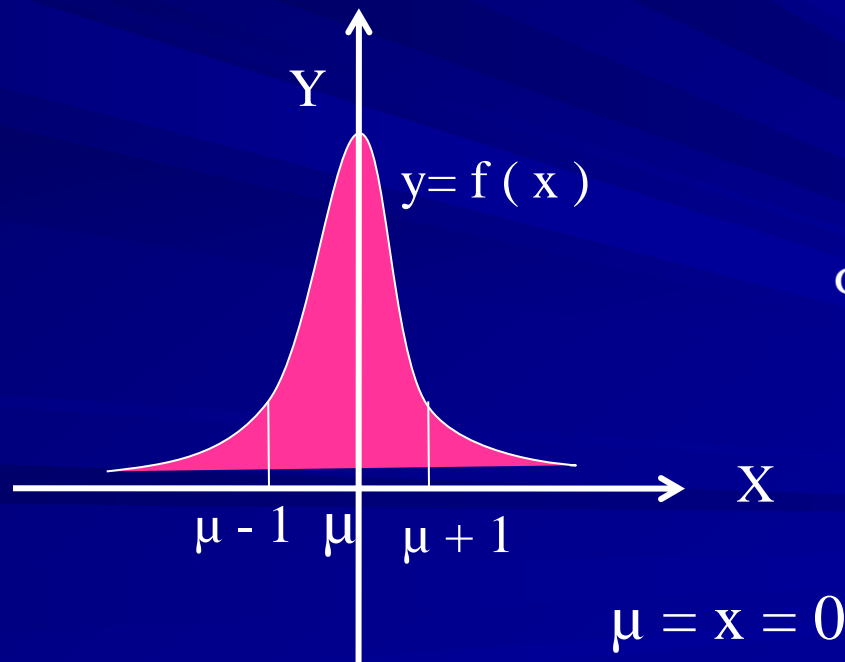
$$F(x) = \frac{1}{\sigma \sqrt{2\pi}} \int_{-\infty}^x e^{-\frac{(v-\mu)^2}{2\sigma^2}} dv$$

$$P(a < x < b) = F(b) - F(a) = \frac{1}{\sigma \sqrt{2\pi}} \int_a^b e^{-\frac{(v-\mu)^2}{2\sigma^2}} dv$$

# Standard Normal Distribution

If  $X$  has normal distribution  $X \sim N(0, 1)$  we say that  $X$  has standard normal distribution. That is probability density function of  $X$  may be written as

$$f(x) = \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}}, \quad -\infty < x < \infty$$



$$\Phi(x) = \int_{-\infty}^x f(x) dx$$

## Standard Normal Distribution Function

$$F(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x e^{-\frac{v^2}{2}} dv$$

$$P(a < x < b) = F(b) - F(a) = \frac{1}{\sqrt{2\pi}} \int_a^b e^{-\frac{v^2}{2}} dv$$

$$\Phi(Z) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^Z e^{-\frac{v^2}{2}} dv$$

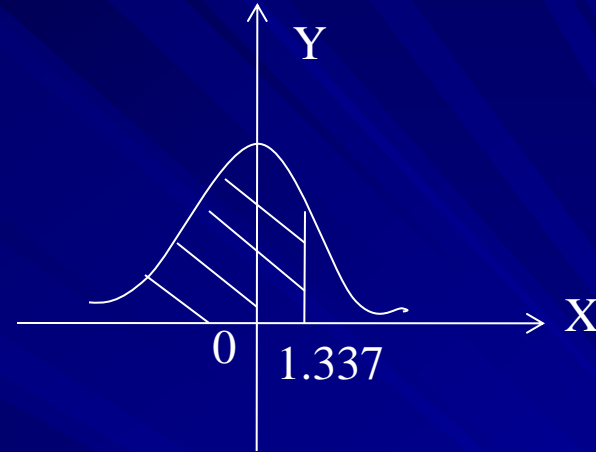
If  $X \sim N(0, 1)$ , find (i)  $P(X < 1.337)$  (ii)  $P(X > -1.337)$   
 (iii)  $P(X < -1.337)$  (iv)  $P(-2.696 < X < 1.865)$  (v)  $P(|X| < 1.433)$   
 (vi)  $P(X > 0.863)$  or  $P(X < -1.527)$

If  $X \sim N(0, 1)$ ,

(i)  $P(X < 1.337)$

$$= \Phi(1.337)$$

$$= 0.9099$$

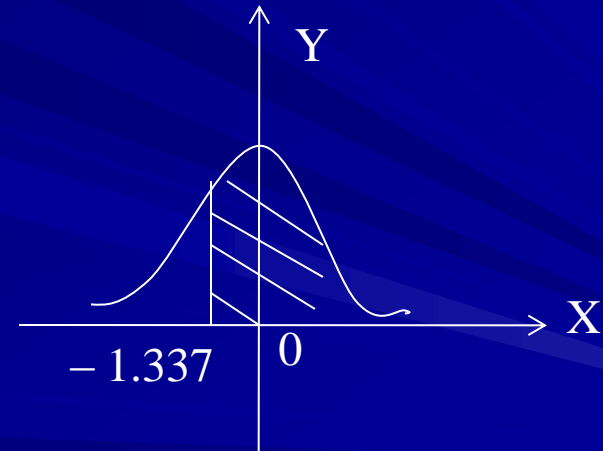


(ii)  $P(X > -1.337)$  (or) (ii)  $P(X < 1.337)$

$$= 1 - P(X < -1.377)$$

$$= 1 - \Phi(-1.337) = 1 - 0.0901$$

$$= 0.9099$$



(iii)  $P(X < -1.337)$

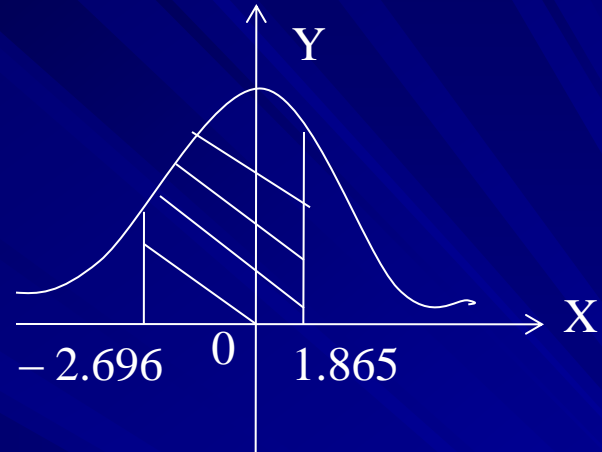
$$= \Phi(-1.337) = 0.0901$$

$$(iv) P(-2.696 < X < 1.865)$$

$$= \Phi(1.865) - \Phi(-2.696)$$

$$= 0.9686 - 0.0035$$

$$= 0.9651$$



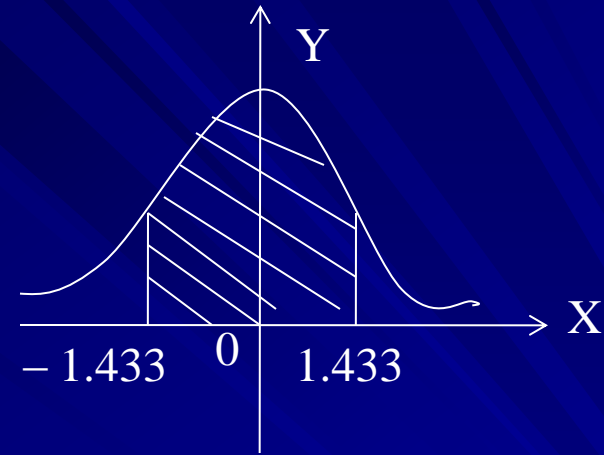
$$(\text{v}) P(|X| < 1.433)$$

$$= P(-1.433 < X < 1.433)$$

$$= \Phi(1.433) - \Phi(-1.433)$$

$$= 0.9236 - 0.0764$$

$$= 0.8472 \quad (\text{or})$$



$$(\text{v}) P(|X| < 1.433)$$

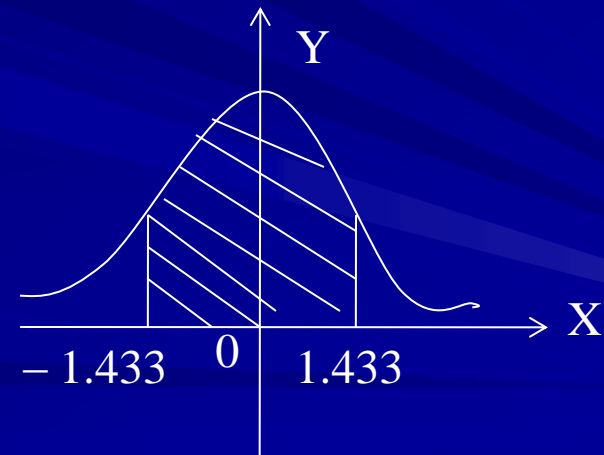
$$= P(-1.433 < X < 1.433)$$

By the symmetry

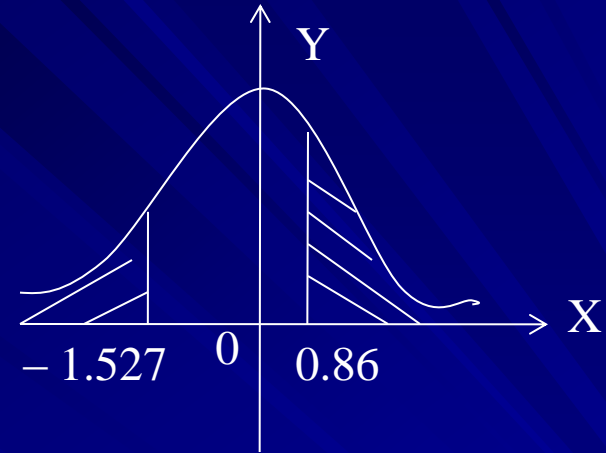
$$= 2\Phi(1.433) - 1$$

$$= 2 \times 0.9236 - 1$$

$$= 0.8472$$



$$\begin{aligned}
 & \text{(vi) } P(X > 0.863) \text{ or } P(X < -1.527) \\
 &= P(X > 0.863) + P(X < -1.527) \\
 &= 1 - P(X < 0.863) + P(X < -1.527) \\
 &= 1 - \Phi(0.863) + \Phi(-1.527)
 \end{aligned}$$



$$= 1 - 0.8051 + 0.0630$$

$$= 0.2579$$



If  $X \sim N(0, 1)$ , find the value of  $C$  if (i)  $P(X > C) = 0.3802$

(ii)  $P(X > C) = 0.7818$  (iii)  $P(X < C) = 0.0793$  (iv)  $P(X < C) = 0.9693$

(v)  $P(|X| < C) = 0.9$

(i)  $P(X > C) = 0.3802$

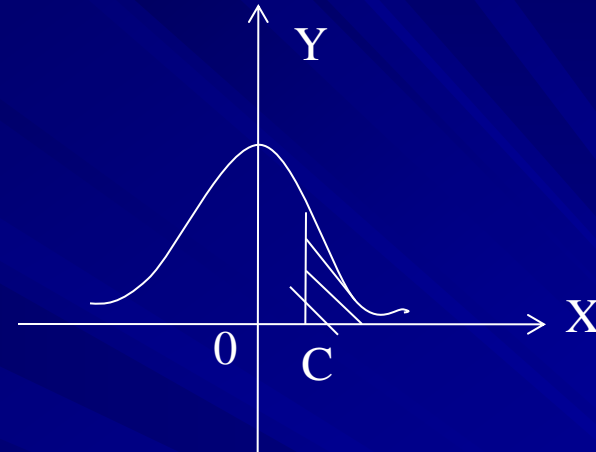
$$1 - P(X < C) = 0.3802$$

$$P(X < C) = 1 - 0.3802$$

$$\Phi(C) = 0.6198$$

$$\Phi(C) = \Phi(0.301)$$

$$C = 0.301$$



(ii)  $P(X > C) = 0.7818$

Since, probability is greater than 0.5,  $C$  must be negative

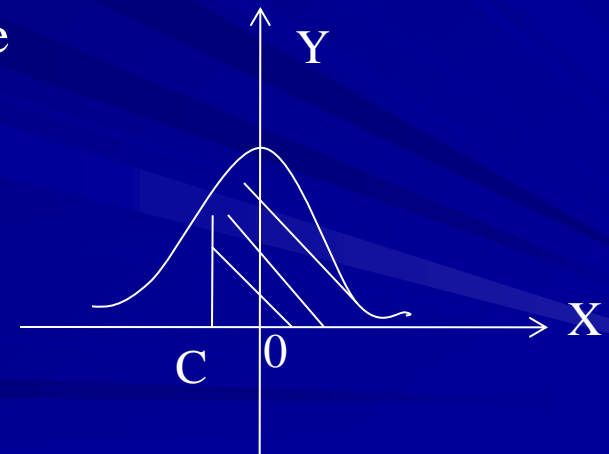
$$1 - P(X < C) = 0.7818$$

$$P(X < C) = 1 - 0.7818$$

$$\Phi(C) = 0.2182$$

$$\Phi(C) = \Phi(-0.78)$$

$$C = -0.78$$

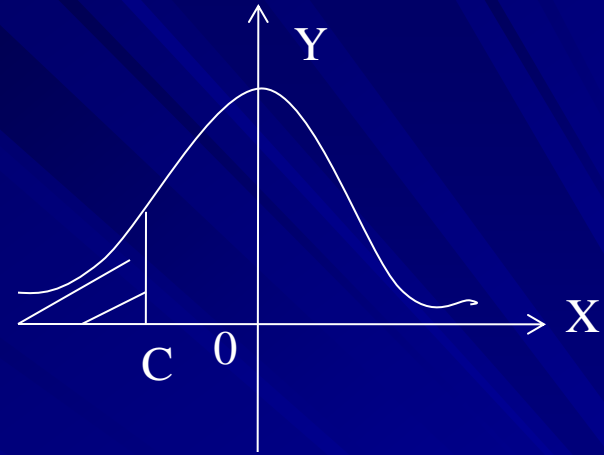


$$(iii) P(X < C) = 0.0793$$

Since, probability is less than 0.5,  $C$  must be negative

$$\Phi(C) = \Phi(-1.41)$$

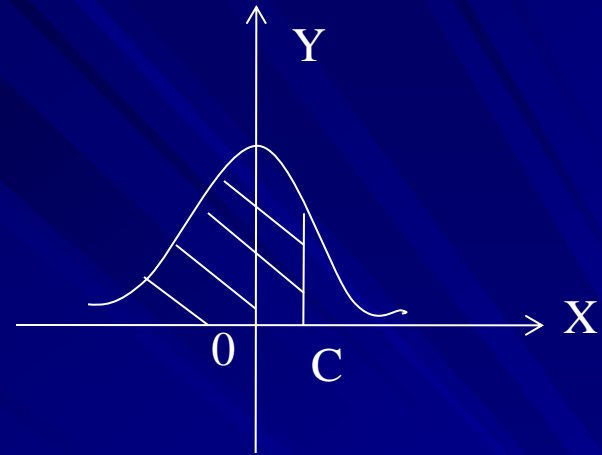
$$C = -1.41$$



$$(iv) P(X < C) = 0.9692$$

$$\Phi(C) = \Phi(1.87)$$

$$C = 1.87$$



$$(iii) P(|X| < C) = 0.9$$

$$\text{i.e., } P(-C < X < C) = 0.9$$

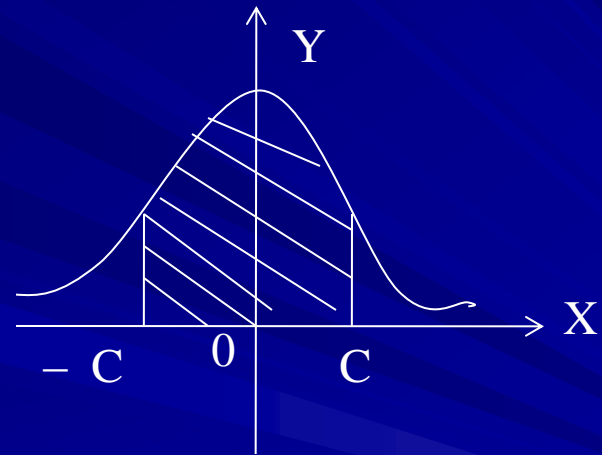
By the symmetry

$$2\Phi(C) - 1 = 0.9$$

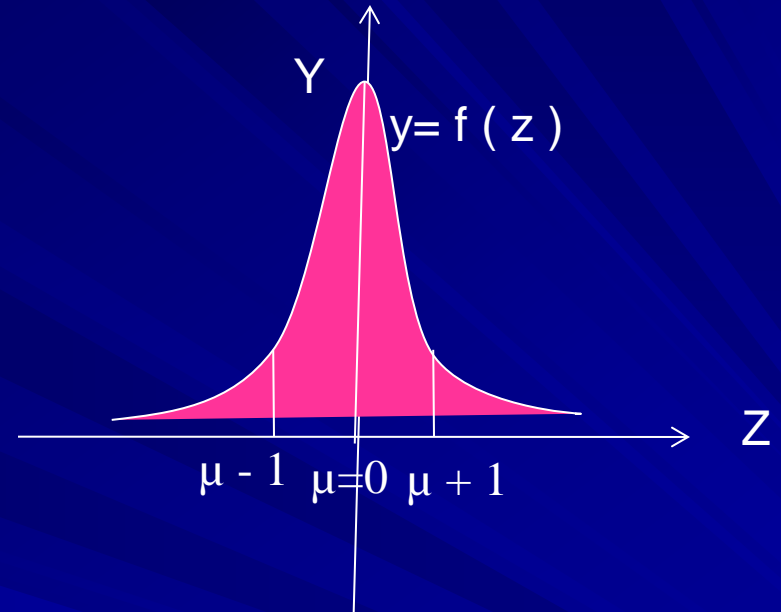
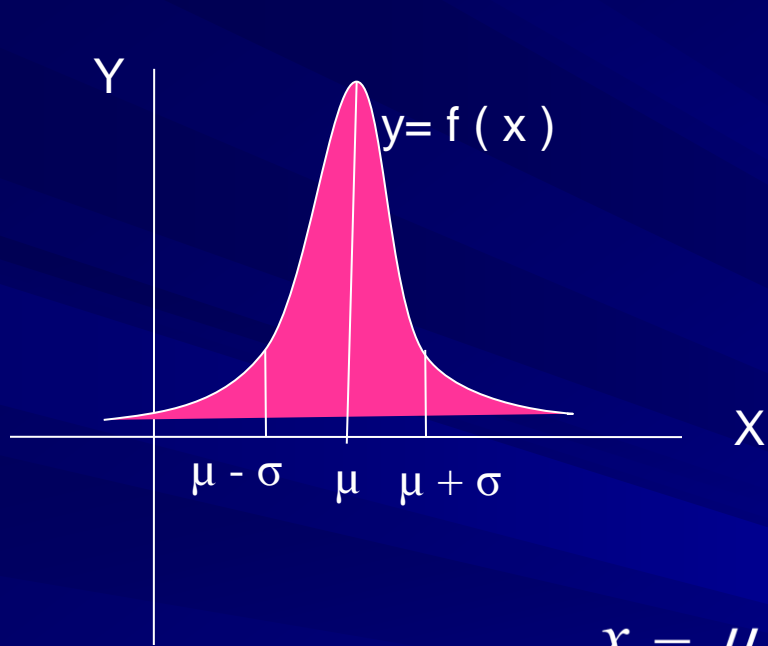
$$\Phi(C) = 0.95$$

$$\Phi(C) = \Phi(1.64)$$

$$C = 1.64$$



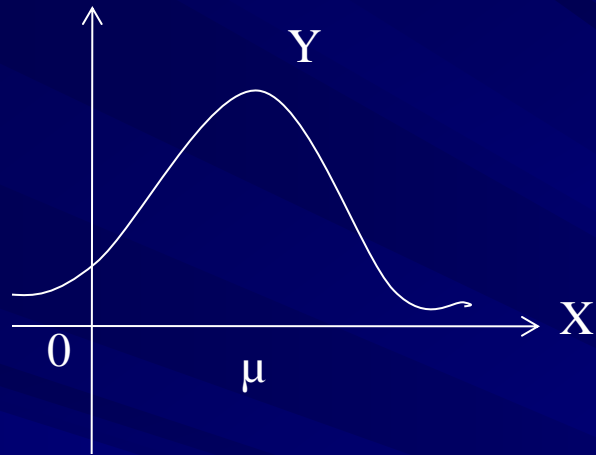
If  $X$  has normal distribution  $X \sim n(\mu, \sigma^2)$  and  $Z = \frac{X - \mu}{\sigma}$  then  $Z \sim n(0, 1)$



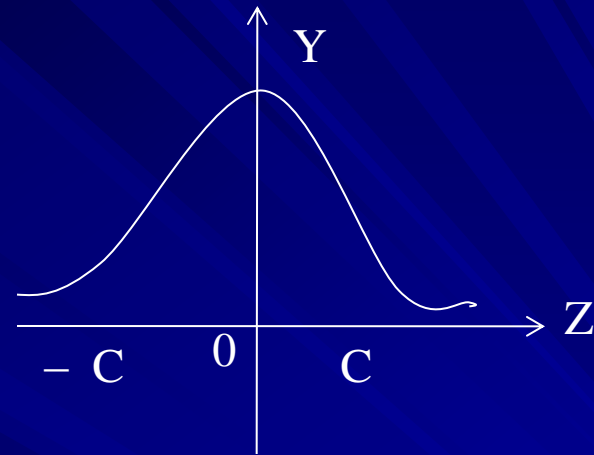
$$Z = \frac{x - \mu}{\sigma}$$

$$F(x) = \Phi\left(\frac{x - \mu}{\sigma}\right)$$

Let  $X$  be the normal with mean 80 and variance 9. Find  $P(X > 83)$ ,  $P(X < 81)$ ,  $P(X < 80)$  and  $P(78 < X < 82)$



$$X \sim n(80, 3^2)$$



$$Z \sim n(0, 1)$$

$$z = \frac{x - \mu}{\sigma} = \frac{x - 80}{3}$$

$$(i) z = \frac{x - \mu}{\sigma} = \frac{83 - 80}{3} = 1$$

$$P(X > 83) = P(Z > 1) = 1 - P(Z < 1)$$

$$= 1 - \Phi(1) = 1 - 0.8413 = 0.1587$$

$$(ii) z = \frac{x - \mu}{\sigma} = \frac{81 - 80}{3} = 0.33$$

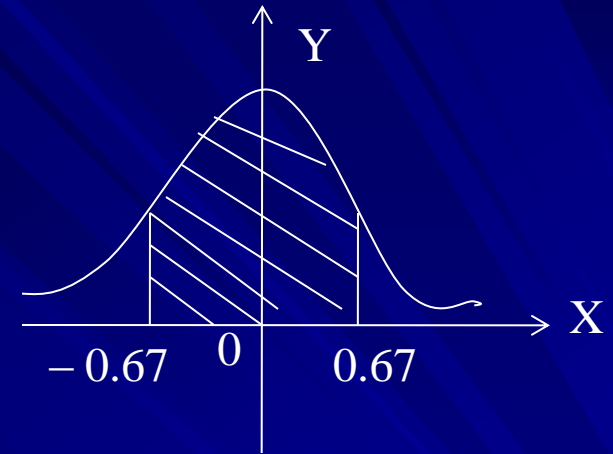
$$\begin{aligned} P(X < 81) &= P(Z < 0.33) \\ &= \Phi(0.33) = 0.6293 \end{aligned}$$

$$(iii) z = \frac{x - \mu}{\sigma} = \frac{80 - 80}{3} = 0$$

$$\begin{aligned} P(X < 80) &= P(Z < 0) \\ &= \Phi(0) = 0.5 \end{aligned}$$

$$(iv) z = \frac{x - \mu}{\sigma} = \frac{82 - 80}{3} = 0.67$$

$$z = \frac{x - \mu}{\sigma} = \frac{78 - 80}{3} = -0.67$$



$$P(78 < X < 82) = P(-0.67 < Z < 0.67)$$

$$= 2 \Phi(0.67) - 1 \quad \text{By the symmetry}$$

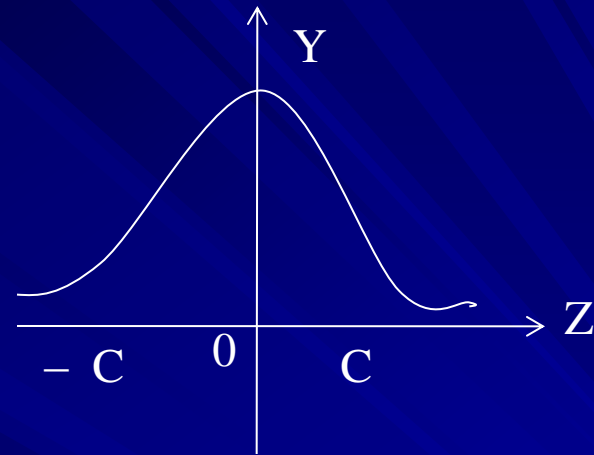
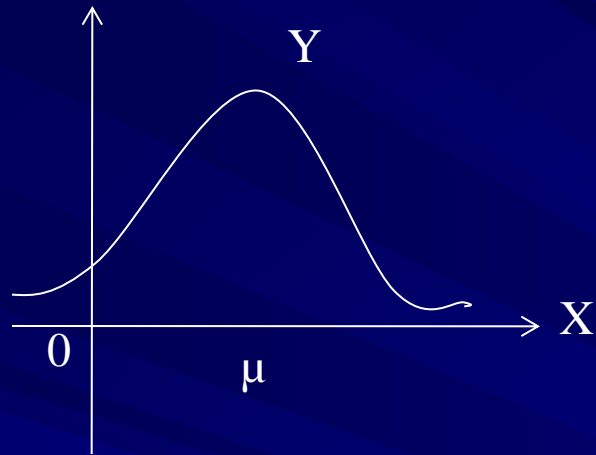
$$= 2 \times 0.7486 - 1$$

$$= 1.4972 - 1$$

$$= 0.4972$$

$$(or) = \Phi(0.67) - \Phi(-0.67) = 0.7486 - 0.2514 = 0.4972$$

Let  $X$  be the normal with mean 14 and variance 0.01. Determine  $C$  such that  $P(X < C) = 50\%$ ,  $P(X > C) = 10\%$  and  $P(-C < X < C) = 99.9\%$



$$X \sim n(14, (0.1)^2) \quad X \sim n(14, (0.1)^2) \quad Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma} = \frac{x - 14}{0.1}$$

$$(i) Z = \frac{x - \mu}{\sigma} = \frac{x - 14}{0.1}$$

$$(i) P(X < C) = 0.5$$



$$P(X < C) = 0.5$$

$$P\left(Z < \frac{C - 14}{0.1}\right) = 0.5$$

$$\Phi\left(\frac{C - 14}{0.1}\right) = \Phi(0)$$

$$\frac{C - 14}{0.1} = 0$$

$$C = 14$$

$$(ii) z = \frac{x - \mu}{\sigma} = \frac{C - 14}{0.1}$$

$$P(X > C) = 0.1$$

$$P\left(Z > \frac{C - 14}{0.1}\right) = 0.1$$

$$1 - P\left(Z \leq \frac{C - 14}{0.1}\right) = 0.1$$

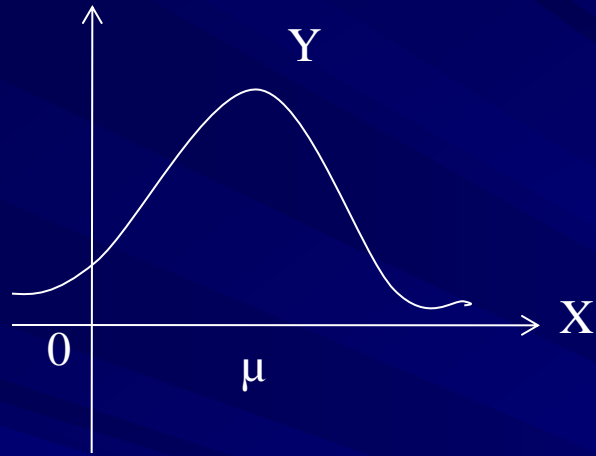
$$P\left(Z \leq \frac{C - 14}{0.1}\right) = 0.9$$

$$\Phi\left(\frac{C - 14}{0.1}\right) = \Phi(1.28)$$

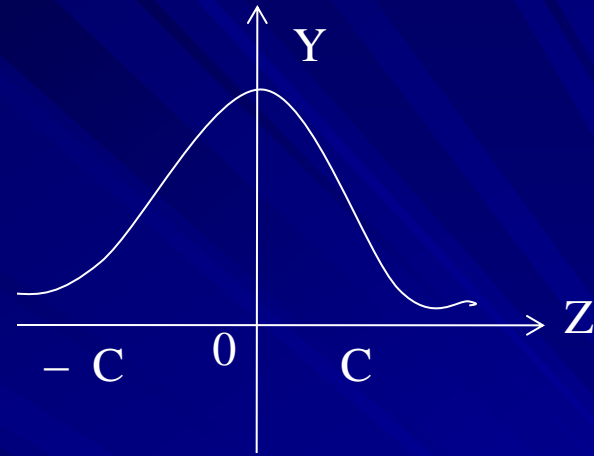
$$\frac{C - 14}{0.1} = 1.28$$

$$C = 14.128$$

For the random variable  $x$  of normal distribution  $X \sim n(10, 25)$ . Find the probability that  $x$  is (i) less than 6 (ii) more than 12 (iii) between 3 and 17



$$X \sim n(10, 5^2)$$



$$Z \sim n(0, 1)$$

$$z = \frac{x - \mu}{\sigma} = \frac{x - 10}{5}$$

$$(i) z = \frac{x - \mu}{\sigma} = \frac{6 - 10}{5} = -0.8$$

$$P(X < 6) = P(Z < -0.8)$$

$$= 0.2119$$

$$(ii) z = \frac{x - \mu}{\sigma} = \frac{12 - 10}{5} = 0.4$$

$$P(X > 12) = P(Z > 0.4) = 1 - P(Z \leq 0.4) = 1 - \Phi(0.4) = 1 - 0.6554$$

$$= 0.3446$$

$$(iii) z = \frac{x - \mu}{\sigma} = \frac{3 - 10}{5} = -1.4$$

$$z = \frac{x - \mu}{\sigma} = \frac{17 - 10}{5} = 1.4$$

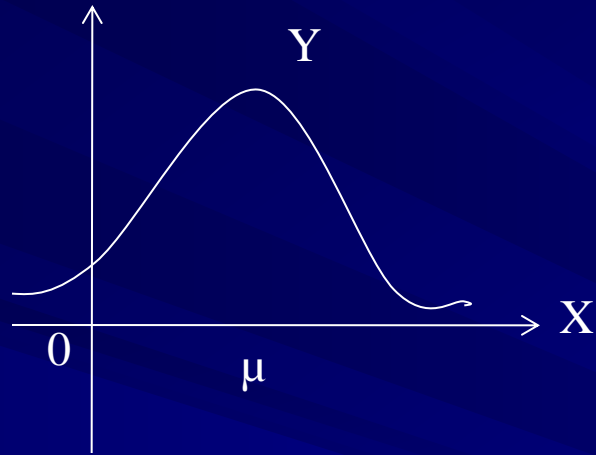
$$P(3 < X < 17) = P(-1.4 < Z < 1.4)$$

$$= 2\Phi(1.4) - 1 \quad (\text{By the symmetry})$$

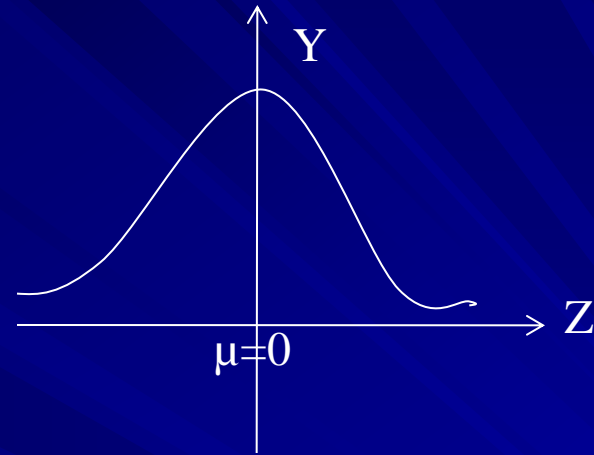
$$= 2 \times 0.9192 - 1$$

$$= 0.8384$$

7. Suppose that height of 800 students are normally distributed with mean 66 inches and standard deviation 5 inches. Find the number of students with height (i) between 65 and 70 inches (ii) greater than or equal to 6 ft.



$$X \sim n(66, 5^2)$$



$$Z \sim n(0, 1)$$

$$z = \frac{x - \mu}{\sigma} = \frac{x - 66}{5}$$

$$(i) z = \frac{x - \mu}{\sigma} = \frac{65 - 66}{5} = -0.2$$

$$z = \frac{x - \mu}{\sigma} = \frac{70 - 66}{5} = 0.8$$

$$\begin{aligned} \text{( i ) } P ( 65 < X < 70 ) &= P ( -0.2 < Z < 0.8 ) \\ &= \Phi ( 0.8 ) - \Phi ( -0.2 ) \\ &= 0.7881 - 0.4207 \\ &= 0.3674 \end{aligned}$$

The number of students with hight between 65 and 70 inches  
 $= 0.3674 \times 800 = 293.92 = 294$

$$(ii) z = \frac{x - \mu}{\sigma} = \frac{72 - 66}{5} = 1.2$$

$$\begin{aligned} P(X \geq 6 \text{ ft}) &= P(X \geq 72 \text{ inches}) = P(Z \geq 1.2) \\ &= 1 - P(Z < 1.2) \\ &= 1 - \Phi(1.2) \\ &= 1 - 0.8849 \\ &= 0.1151 \end{aligned}$$

The number of students with height more than 6 ft  
 $= 0.1151 \times 800 = 92.08 = 93$

8. Suppose that the diameters of bolts manufactured by a company are normally distributed with mean 0.25 inches and standard deviation 0.02 inches. A bolt is considered defective if its diameter is less than or equal to 0.2 or greater than 0.28 inches. Find the percentage of defective bolts manufactured by the company.

$X$  be the diameter of bolts

$$Z = \frac{x - \mu}{\sigma} = \frac{x - 0.25}{0.02}$$

$$X \sim n(0.25, (0.02)^2), Z \sim n(0, 1)$$

$$X \sim n(0.25, (0.02)^2), Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma} = \frac{0.2 - 0.25}{0.02} = -2.5$$

$$Z = \frac{x - \mu}{\sigma} = \frac{0.28 - 0.25}{0.02} = 1.5$$

$$P(X \leq 0.2) \text{ or } P(X > 0.28) = P(Z \leq -2.5) \text{ or } P(Z > 1.5)$$

$$= P(Z \leq -2.5) + P(Z > 1.5)$$

$$= P(Z \leq -2.5) + 1 - P(Z \leq 1.5)$$

$$= \Phi(-2.5) + 1 - \Phi(1.5)$$

$$= 0.0062 + 1 - 0.9332$$

$$= 0.073$$

$$(\text{OR}) P(X \leq 0.2) \text{ or } P(X < 0.28)$$

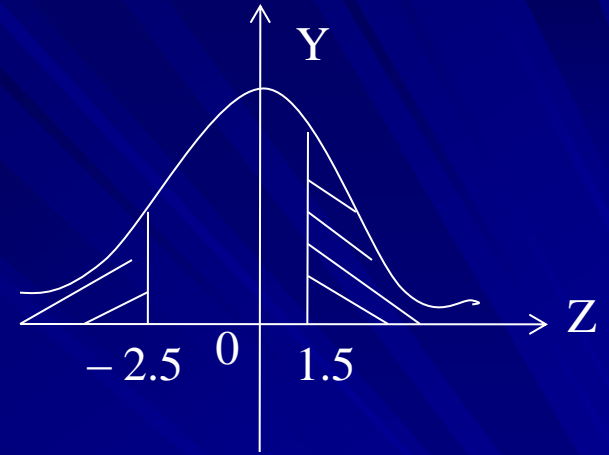
$$= 1 - \{ P(0.2 < X \leq 0.28) \}$$

$$= 1 - \{ P(-2.5 < Z \leq 1.5) \}$$

$$= 1 - \{ \Phi(1.5) - \Phi(-2.5) \}$$

$$= 1 - 0.9332 + 0.0062$$

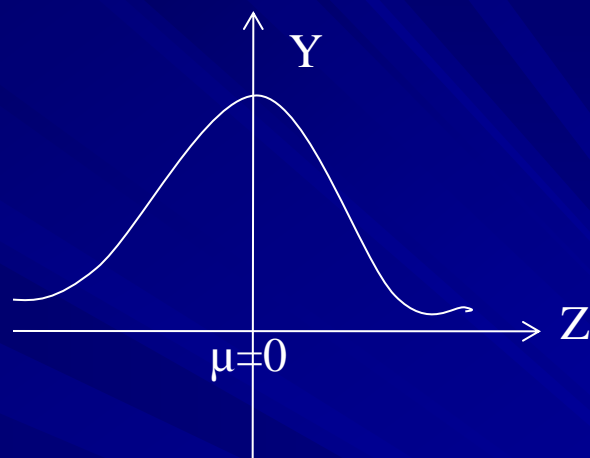
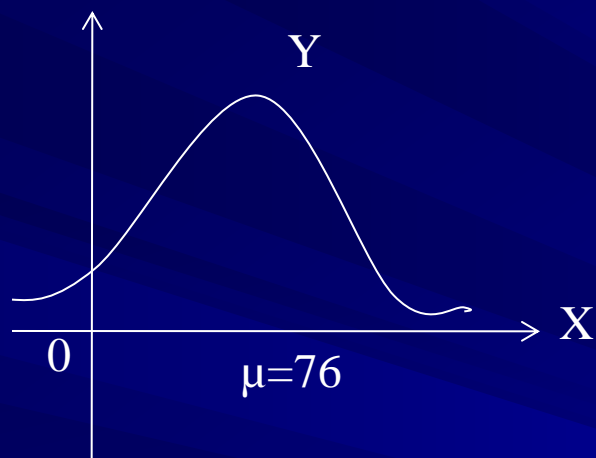
$$= 0.073$$



Percentage of defective bolts are 7.3%



9. Suppose that the scores on an examination are normally distributed with mean 76 and standard deviation 15. The top 15 % of the students receive A's and bottom 10 % receive F's. Find the minimum score to receive an A  
(ii) minimum score to pass (not to receive F)



$$Z = \frac{x - \mu}{\sigma} = \frac{x - 76}{15}$$

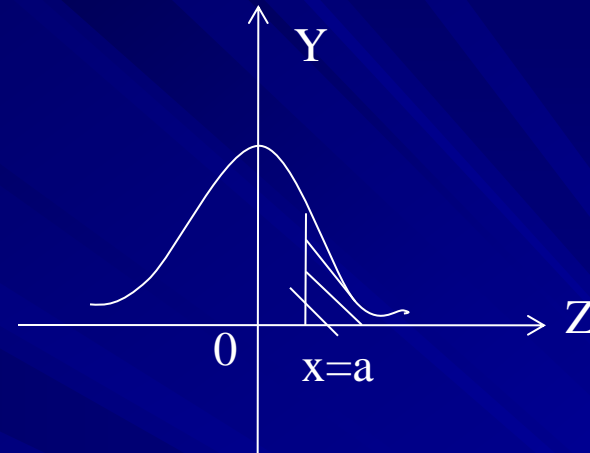
$$X \sim n(76, 225), Z \sim n(0, 1)$$

(i) “a” be the minimum scores to receive grade A.

$$z = \frac{x - \mu}{\sigma} = \frac{a - 76}{15}$$

$$P(X \geq a) = 15\% = 0.15$$

$$P\left(Z \geq \frac{a - 76}{15}\right) = 0.15$$



$$1 - P\left(Z \leq \frac{a - 76}{15}\right) = 0.15$$

$$\Phi\left(\frac{a - 76}{15}\right) = 0.85$$

$$\Phi\left(\frac{a - 76}{15}\right) = \Phi(1.04)$$

$$\frac{a - 76}{15} = 1.04$$

$$a = (1.04 \times 15) + 76$$

$$a = 91.6$$

(i) “b” be the minimum scores to pass.

$$z = \frac{x - \mu}{\sigma} = \frac{x - 76}{15}$$

$$P(X < b) = 10\%$$

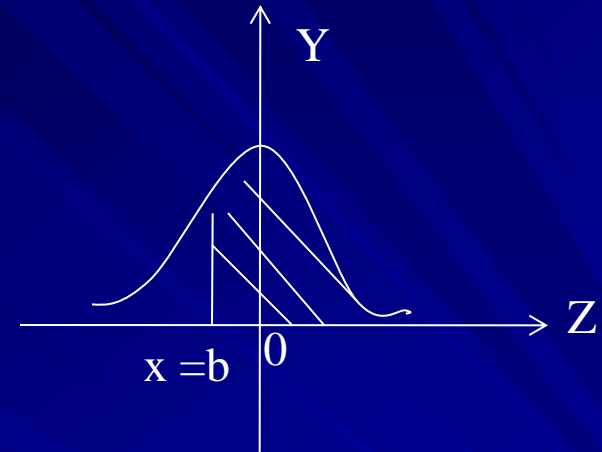
$$P\left(Z < \frac{b - 76}{15}\right) = 0.1$$

$$\Phi\left(\frac{b - 76}{15}\right) = \Phi(-1.28)$$

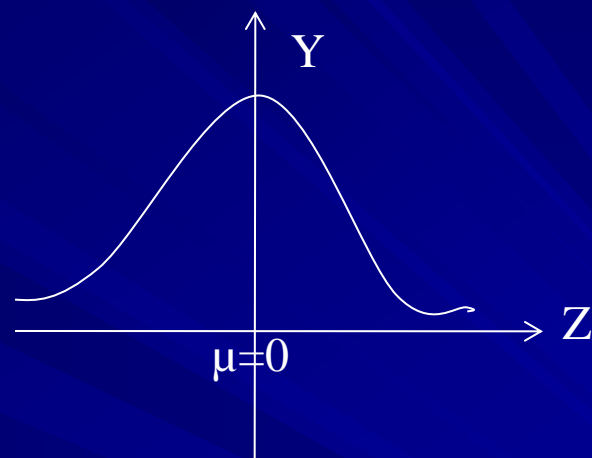
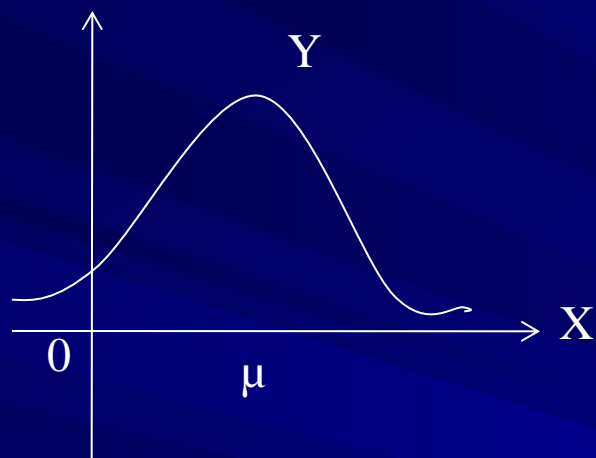
$$\frac{b - 76}{15} = -1.28$$

$$b = (-1.28 \times 15) + 76$$

$$b = 56.8$$



The length of certain items follow a normal distribution with the mean  $\mu$  cm and standard deviation 6 cm. It is known that 4.78 % of the items have a length greater than 82 cm. Find the value of the mean  $\mu$ .



$$z = \frac{x - \mu}{\sigma} = \frac{82 - \mu}{6}$$

$$X \sim n(\mu, 6^2), Z \sim n(0, 1)$$

$$P(X > 82) = \frac{4.78}{100} = 0.0478$$

$$z = \frac{x - \mu}{\sigma} = \frac{82 - \mu}{6}$$

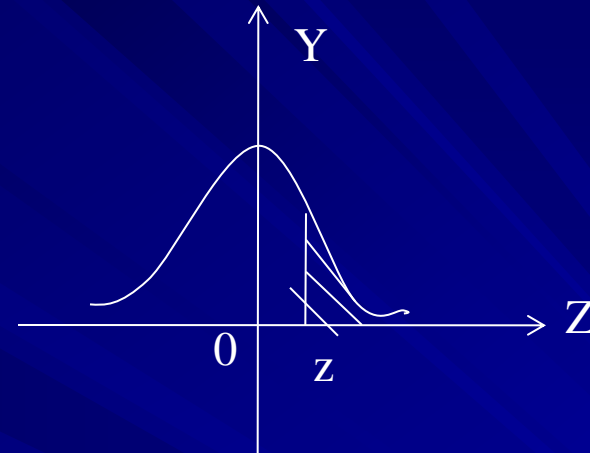
$$P\left(Z > \frac{82 - \mu}{6}\right) = 0.0478$$

$$1 - P\left(Z \leq \frac{82 - \mu}{6}\right) = 0.0478$$

$$P\left(Z \leq \frac{82 - \mu}{6}\right) = 0.9522$$

$$\Phi\left(\frac{82 - \mu}{6}\right) = 0.9522$$

$$\Phi\left(\frac{82 - \mu}{6}\right) = \Phi(1.67)$$



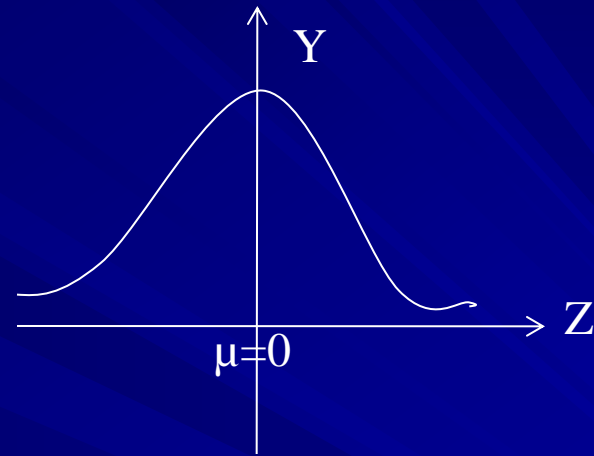
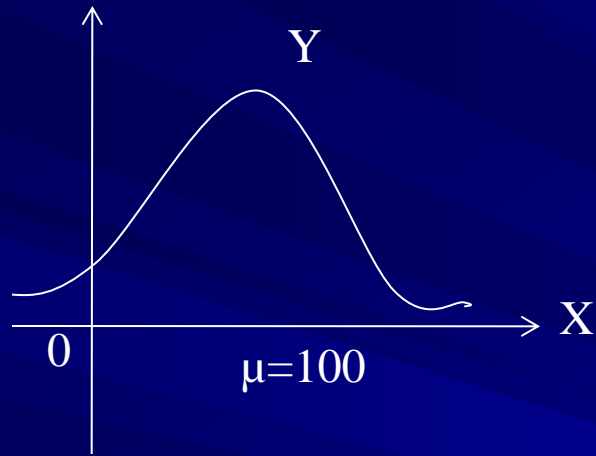
$$\frac{82 - \mu}{6} = 1.67$$

$$\mu = 82 - (1.67 \times 6)$$

$$\mu = 82 - 10.02$$

$$\mu = 71.98$$

$X \sim n(100, \sigma^2)$  and  $P(X < 106) = 0.8849$ . Find the standard deviation  $\sigma$ .



$$Z = \frac{x - \mu}{\sigma} = \frac{x - 100}{\sigma}$$

$$X \sim n(100, \sigma^2), Z \sim n(0, 1)$$

$$z = \frac{x - \mu}{\sigma} = \frac{106 - 100}{\sigma} = \frac{6}{\sigma}$$

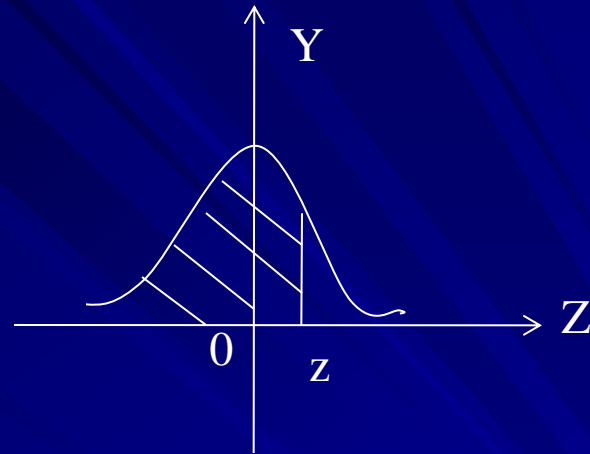
$$P(X < 106) = 0.8849$$

$$P\left(Z < \frac{6}{\sigma}\right) = 0.8849$$

$$\Phi\left(\frac{6}{\sigma}\right) = \Phi(1.2)$$

$$\frac{6}{\sigma} = 1.2$$

$$\sigma = 5$$



The masses of articles produced in particular workshop are normally distributed with mean  $\mu$  and standard deviation  $\sigma$ . 8.08 % of articles have a mass greater than 85g and 5.48 % have a mass less than 25g. Find the value of  $\mu$  and  $\sigma$ , and find the range symmetrical about the mean, within which 75 % of the mass lie.

$$X \sim n(\mu, \sigma^2), Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma}$$

$$P(X > 85) = 0.0808$$

$$P(X < 25) = 0.0548$$

$$Z = \frac{85 - \mu}{\sigma}$$

$$Z = \frac{25 - \mu}{\sigma}$$



$$z = \frac{85 - \mu}{\sigma}$$

$$P(X > 85) = 0.0808$$

$$1 - P(Z \leq \frac{85 - \mu}{\sigma}) = 0.0808$$

$$P(Z \leq \frac{85 - \mu}{\sigma}) = 0.9192$$

$$\Phi\left(\frac{85 - \mu}{\sigma}\right) = \Phi(1.4)$$

$$\frac{85 - \mu}{\sigma} = 1.4$$

$$\mu = 85 - 1.4\sigma \text{ \_\_\_\_\_\_ (1)}$$

$$z = \frac{25 - \mu}{\sigma}$$

$$P(X < 25) = 0.0548$$

$$P(Z < \frac{25 - \mu}{\sigma}) = 0.0548$$

$$\Phi\left(\frac{25 - \mu}{\sigma}\right) = \Phi(-1.6)$$

$$\frac{25 - \mu}{\sigma} = -1.6$$

$$\mu = 25 + 1.6\sigma \text{ \_\_\_\_\_\_ (2)}$$

Adding eq ( 1 ) and eq ( 2 )

$$85 - 1.4 \sigma = 25 + 1.6 \sigma$$

$$3 \sigma = 60$$

$$\sigma = 20$$

Substitute in eq ( 1 )

$$\mu = 85 - 1.6 \times 20$$

$$\mu = 53$$

Consider 75 %

$$\text{i.e, } P(a < X < b) = P(-C < Z < C) = 0.75$$

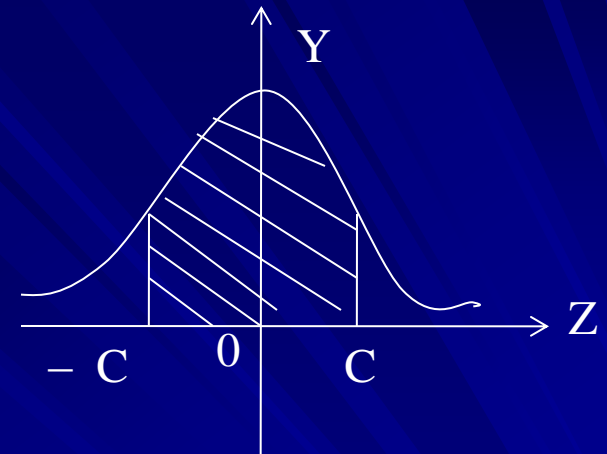
By the symmetry

$$2\Phi(C) - 1 = 0.75$$

$$\Phi(C) = 0.875$$

$$\Phi(C) = \Phi(1.15)$$

$$C = 1.15 \text{ For } Z$$



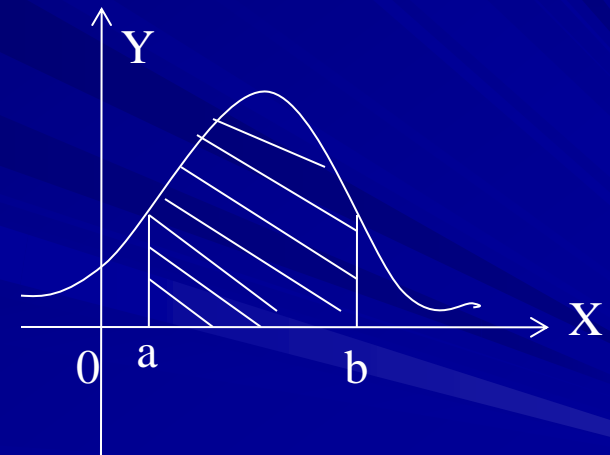
$$\frac{a - 53}{20} = -C, \frac{b - 53}{20} = C$$

Therefore, for X let  $P(a < X < b)$

$$\frac{a - \mu}{\sigma} = -1.15, \quad \frac{b - \mu}{\sigma} = 1.15$$

$$\frac{a - 53}{20} = -1.15, \quad \frac{b - 53}{20} = 1.15$$

$$a = 30, \quad b = 76$$



Therefore, central 75 % of distribution lies between the limit 30g and 76g

For another subject ( 1 29 year-olds meal ) in the study by Diskin et al. ( A- 10 ) , acetone level were normally distributed with a mean of 870 and a standard deviation of 20 ppb. Find the probability that on given day the subject's acetone level is ( i ) Between 600 and 1000 ppb ( ii ) Over 500 ppb ( iv ) Between 900 and 1100 ppb.

$$X \sim n(870, 200^2) , Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma}$$

$$(i) P(600 < X < 1000)$$

$$Z = \frac{600 - 870}{200} = -1.35$$

$$Z = \frac{1000 - 870}{200} = 0.65$$

$$P(600 < X < 1000)$$

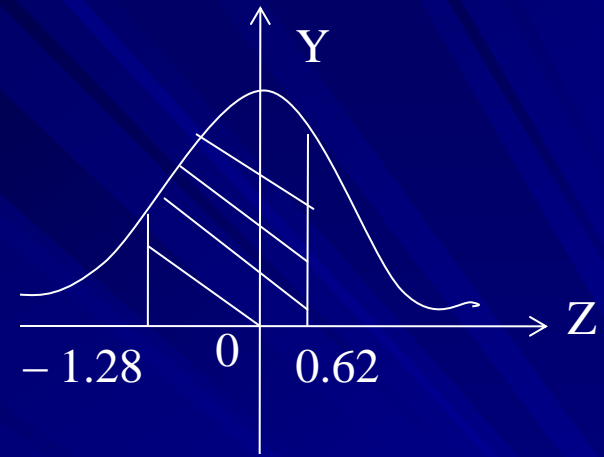
$$\text{Thus } P(-1.35 < Z < 0.65)$$

Thus  $P(-1.35 < Z < 0.65)$

$$= \Phi(0.65) - \Phi(-1.35)$$

$$= 0.7422 - 0.0885$$

$$= 0.6537$$



In the study of fingerprints an important quantitative characteristic is the total ridge count for the 10 fingers of an individual. Suppose that the total ridge counts of individuals in a certain population are approximately normally distributed with a mean of 140 and standard deviation of 50. Find the probability that an individual picked at random from the population will have a ridge count of; (i) 200 or more (ii) less than 100 (iii) between 100 and 200 (iv) between 200 and 250.

$$X \sim n(140, 50^2), Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma}$$

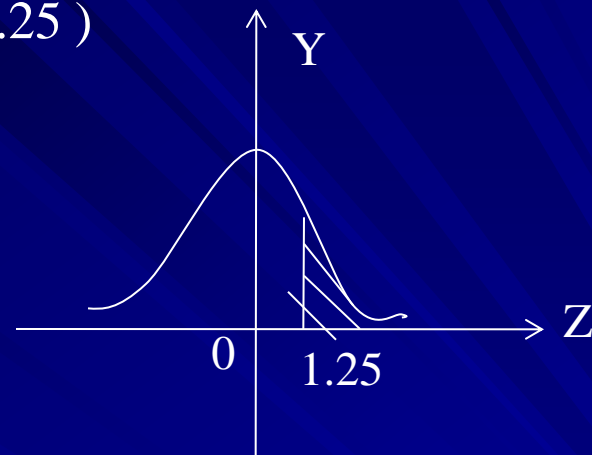
$$(i) P(X \geq 200)$$

$$z = \frac{200 - 140}{50} = 1.25$$

$$P(X \geq 200)$$

$$\text{Thus } P(Z \geq 1.25)$$

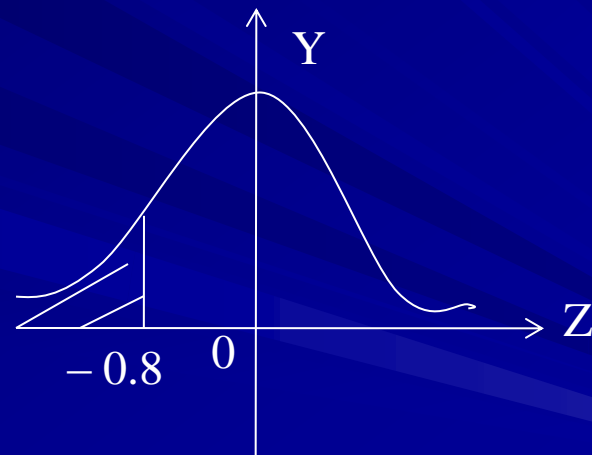
$$\begin{aligned}
 P(X \geq 200) &= P(Z \geq 1.25) = 1 - P(Z < 1.25) \\
 &= 1 - \Phi(1.25) \\
 &= 1 - 0.8944 \\
 &= 0.1056
 \end{aligned}$$



$$(ii) P(X < 100)$$

$$Z = \frac{100 - 140}{50} = -0.8$$

$$\begin{aligned}
 P(X < 100) &= P(Z < -0.8) \\
 &= \Phi(-0.8) \\
 &= 0.2119
 \end{aligned}$$



$$(iii) P(100 < X < 200)$$

$$z = \frac{100 - 140}{50} = -0.8$$

$$z = \frac{200 - 140}{50} = 1.25$$

$$P(100 < X < 200)$$

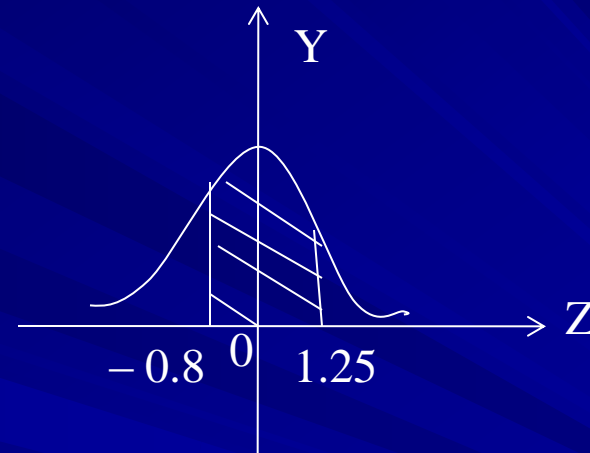
$$= P(-0.8 < Z < 1.25)$$

$$= \Phi(1.25) - \Phi(-0.8)$$

$$= 0.8944 - 0.2119$$

$$= 0.6825 \quad (\text{or}) \quad (iii) P(100 < X < 200) = 1 - (0.1056 + 0.2119)$$

$$= 0.6825$$





On the variable collected in the North Carolina Birth Registry data (A-6) is pounds gained during pregnancy. According to data from the entire for 2001, the number of pound gained during pregnancy was approximately normally distributed with a mean of 30 pounds and standard deviation of 12 pounds. Calculate the probability that a randomly selected mother in North Carolina 2001 gained; (i) Less than 15 pounds during pregnancy (ii) more than 50 pounds (iii) Between 14 and 40 pounds (iv) Less than 10 pounds (v) Between 10 and 20 pounds.

$$X \sim n(30, 12^2), Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma}$$

$$(i) P(X < 15)$$

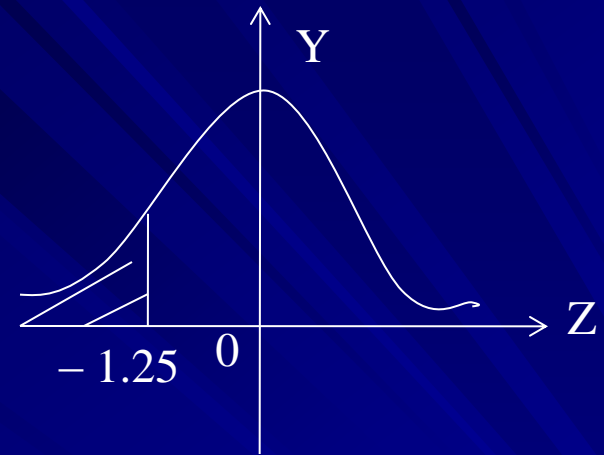
$$Z = \frac{15 - 30}{12} = -1.25$$

$$P(X < 15) = P(Z < -1.25)$$

$$P( X < 15 ) = P( Z < -1.25 )$$

$$= \Phi ( -1.25 )$$

$$= 0.1056$$



$$(ii) P( X > 50 )$$

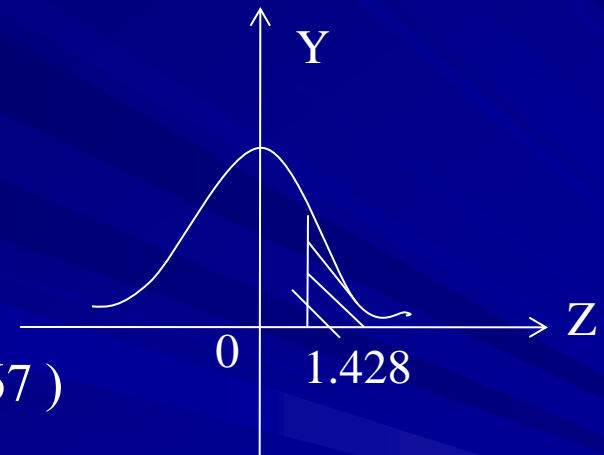
$$Z = \frac{50 - 30}{12} = 1.67$$

$$P( X > 50 ) = P( Z > 1.67 ) = 1 - P( Z \leq 1.67 )$$

$$= 1 - \Phi ( 1.67 )$$

$$= 1 - 0.9525$$

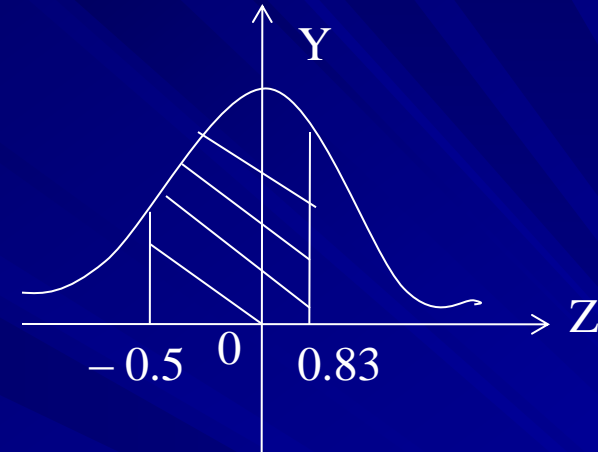
$$= 0.0475$$



$$(iii) P(14 < X < 40)$$

$$z = \frac{14 - 30}{12} = -0.5$$

$$z = \frac{40 - 30}{12} = 0.83$$



$$P(14 < X < 40)$$

$$= P(-.5 < Z < 0.83)$$

$$= \Phi(0.83) - \Phi(-0.5)$$

$$= 0.7969 - 0.3085$$

$$= 0.4884$$

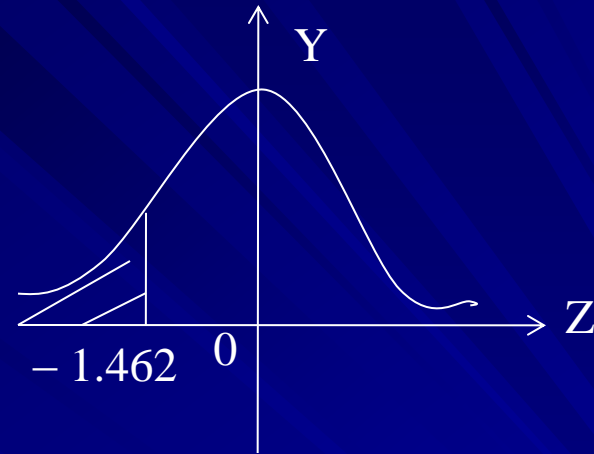
$$(iv) P(X < 10)$$

$$z = \frac{10 - 30}{12} = -1.67$$

$$P(X < 10) = P(Z < -1.67)$$

$$= \Phi(-1.67)$$

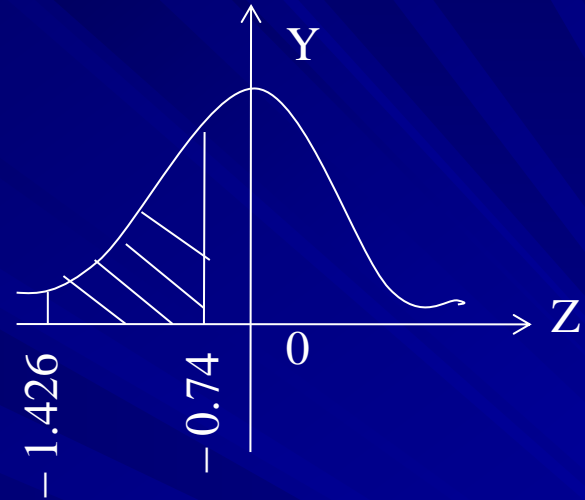
$$= 0.0475$$



$$(v) P(10 < X < 20)$$

$$z = \frac{10 - 30}{12} = -1.67$$

$$z = \frac{20 - 30}{12} = -0.83$$



$$P(10 < X < 20)$$

$$= P(-1.67 < Z < -0.83)$$

$$= \Phi(-0.83) - \Phi(-1.67)$$

$$= 0.2033 - 0.0475$$

$$= 0.1558$$

Suppose the average length of stay in a chronic disease hospital of a certain type of patient is 60 days with a standard deviation of 15. If it is reasonable to assume an approximately normal distribution of lengths of stay, find the probability that a randomly selected patient from this group will have a length of stay; ( i ) greater than 50 days ( ii ) Less than 30 days ( iii ) Between 30 days and 50 days ( iv ) Greater than 90 days.

$$X \sim n(60, 15^2), Z \sim n(0, 1)$$

$$Z = \frac{x - \mu}{\sigma}$$

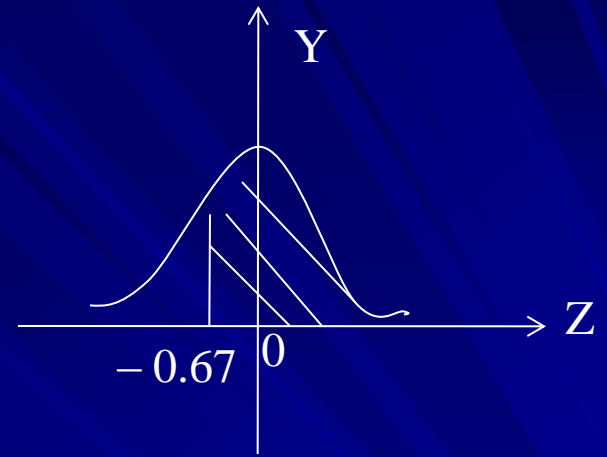
$$(i) P(X < 50)$$

$$Z = \frac{50 - 60}{15} = -0.67$$

$$P(X > 50) = P(Z > -0.67)$$

$$(i) P(X > 50)$$

$$z = \frac{50 - 60}{15} = -0.67$$



$$P(X > 50) = P(Z > -0.67)$$

$$= 1 - P(Z < -0.67)$$

$$= 1 - \Phi(-0.67)$$

$$= 1 - 0.2514$$

$$= 0.7486$$

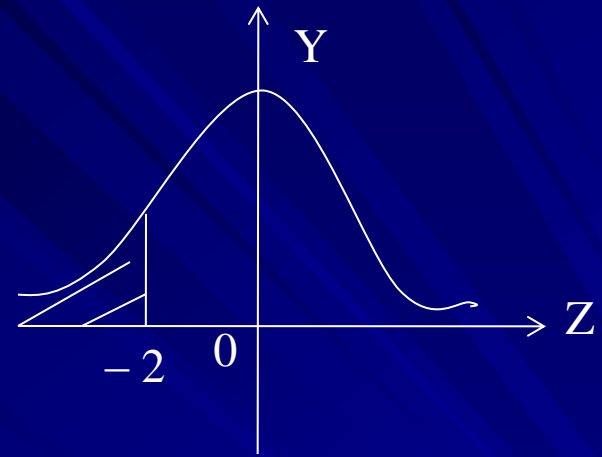
$$(ii) P(X < 30)$$

$$Z = \frac{30 - 60}{15} = -2$$

$$P(X < 30) = P(Z < -2)$$

$$= \Phi(-2)$$

$$= 0.0228$$

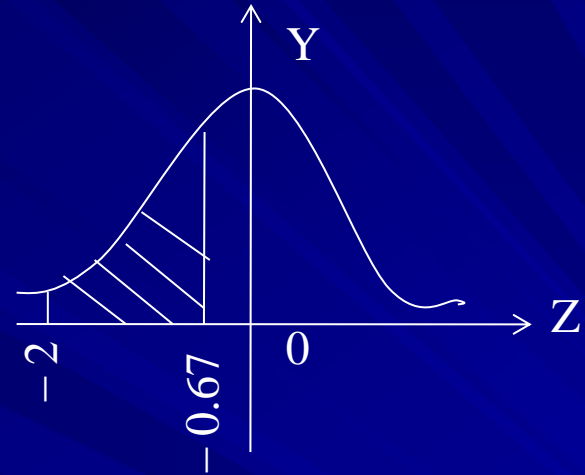




$$(iii) P(30 < X < 50)$$

$$z = \frac{30 - 60}{15} = -2$$

$$z = \frac{50 - 60}{15} = -0.67$$



$$P(30 < X < 50)$$

$$= P(-2 < Z < -0.67)$$

$$= \Phi(-0.67) - \Phi(-2)$$

$$= 0.2514 - 0.0228$$

$$= 0.2286$$

$$(iv) P(X > 90)$$

$$z = \frac{90 - 60}{15} = 2$$

$$P(X > 90) = P(Z > 2) = 1 - P(Z < 2)$$

$$= 1 - \Phi(2)$$

$$= 1 - 0.9772$$

$$= 0.0228$$

