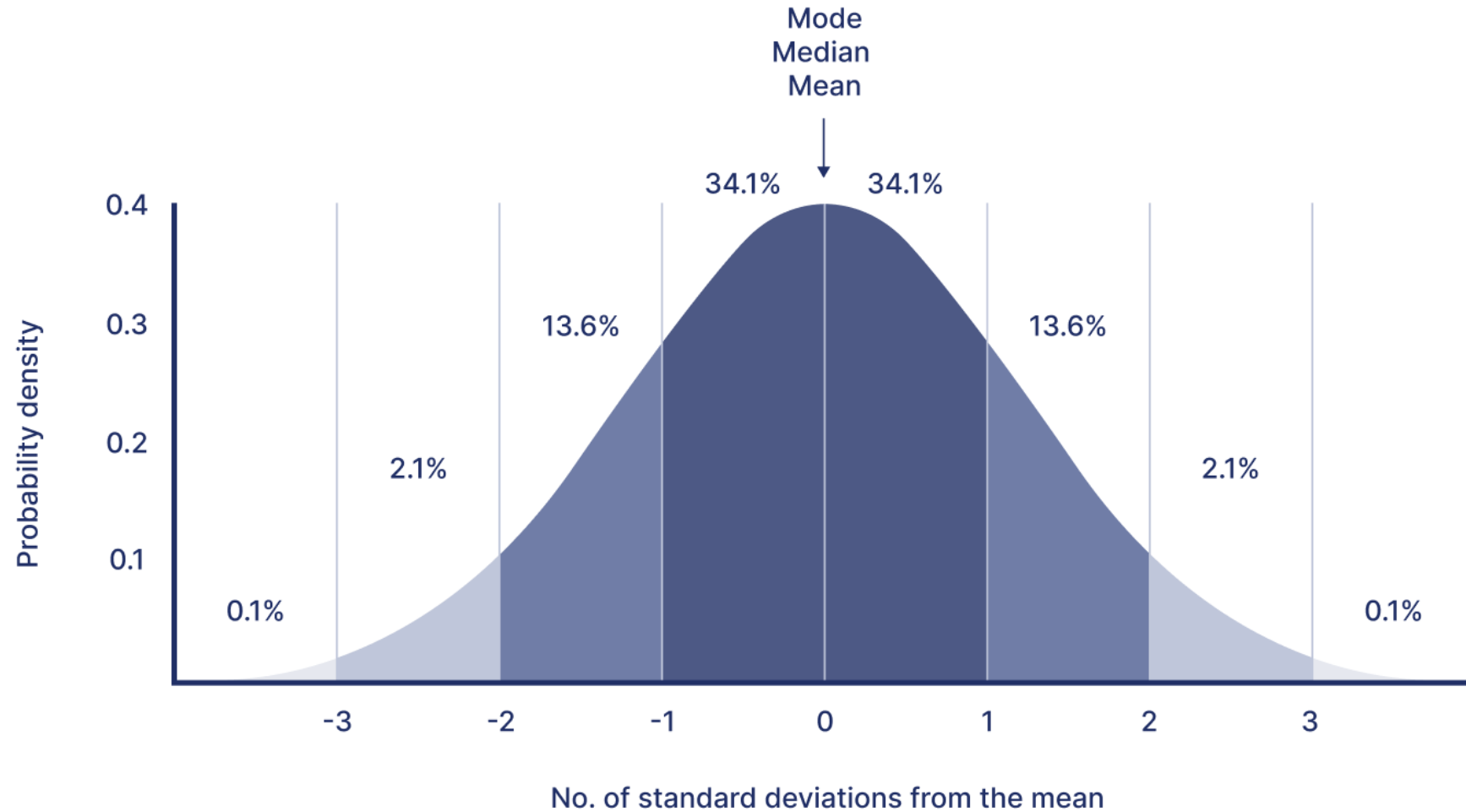
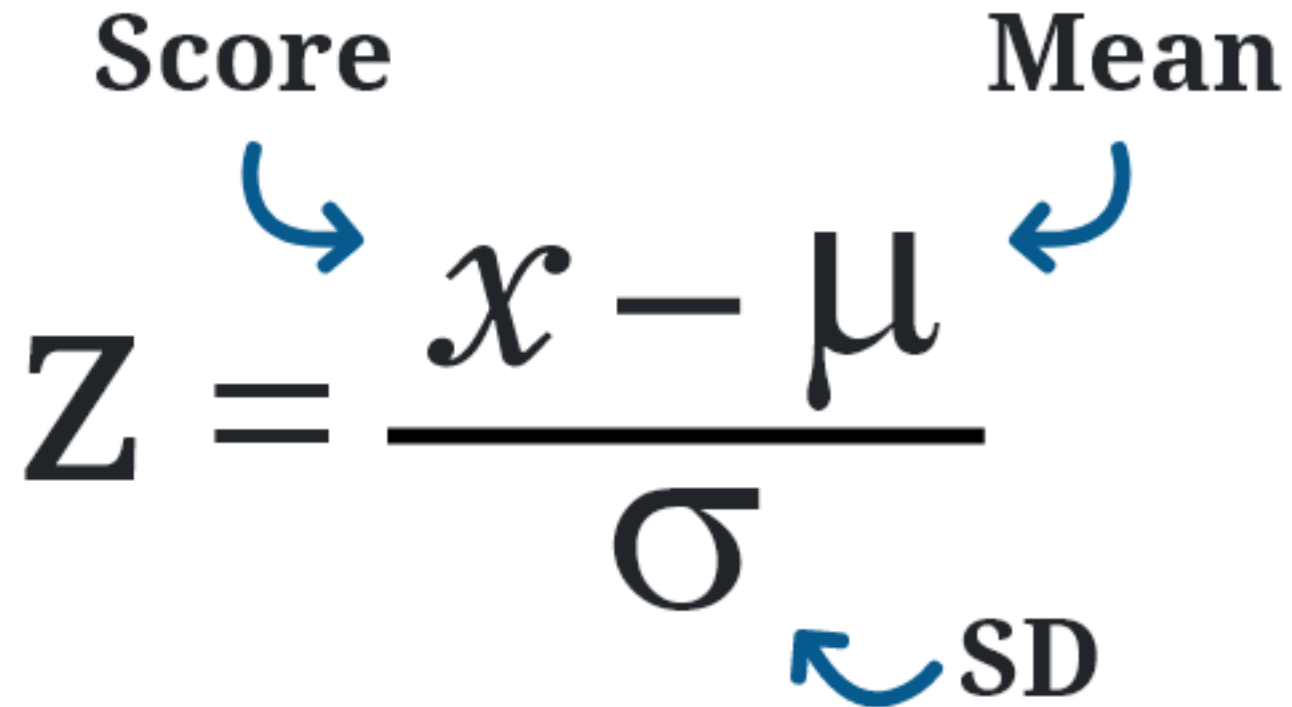


Standard normal distribution



****THE STANDARD DEVIATION OF THE DISTRIBUTION OF SAMPLE MEANS IS STANDARD ERROR**

Score Mean

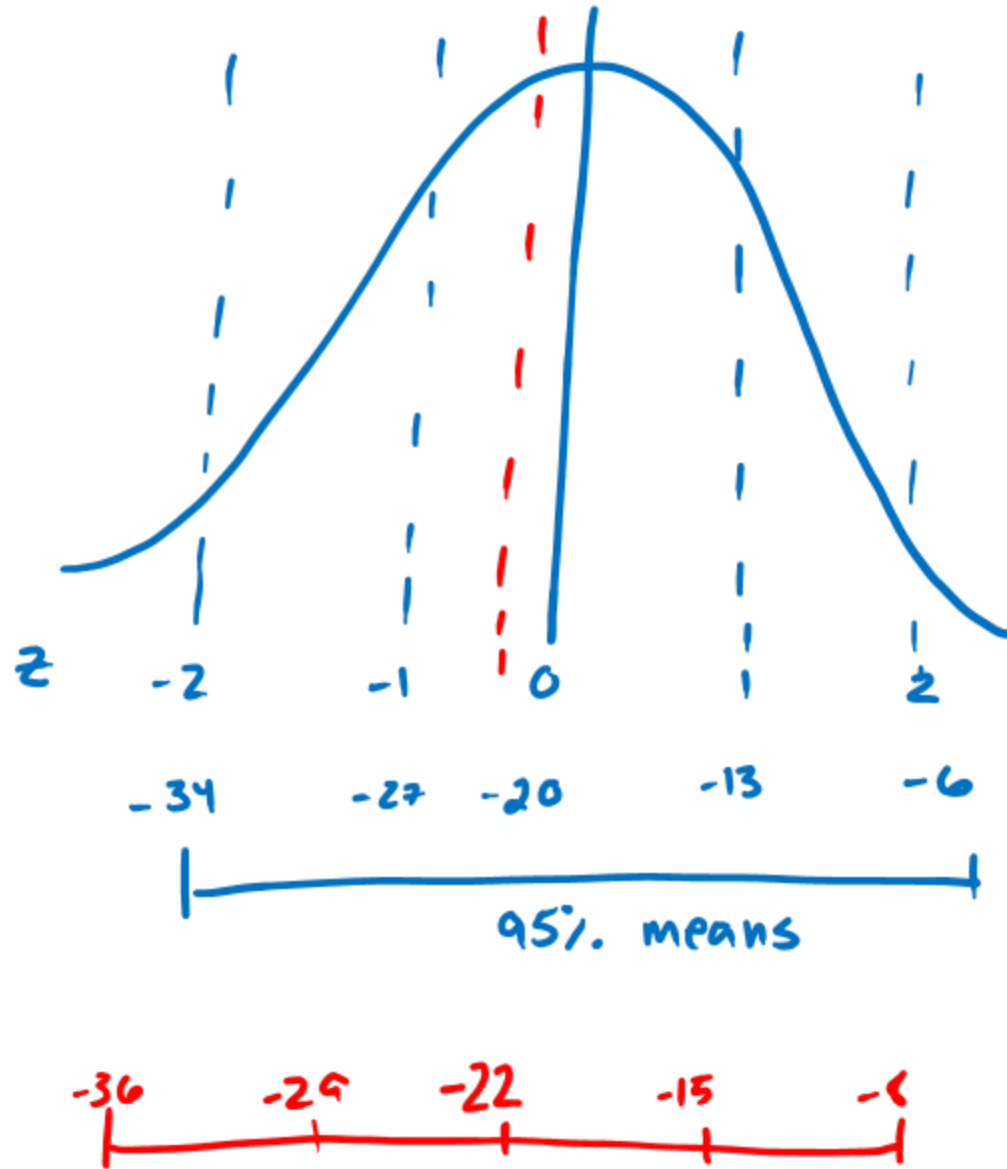


The diagram illustrates the Z-score formula. The word "Score" is positioned above the variable x , with a blue curved arrow pointing from it to x . The word "Mean" is positioned above the Greek letter μ , with a blue curved arrow pointing from it to μ . The Greek letter σ is located below the horizontal line of the fraction, with a blue curved arrow pointing from the label "SD" (Standard Deviation) to it.

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

SD

****THE STANDARD DEVIATION OF THE DISTRIBUTION OF SAMPLE MEANS IS STANDARD ERROR**



Distribution of
sampling means
(true population)
*unknown mean

95% of the time,
this interval will
contain the true
population mean