Stat 201: Statistics I
Week 5

Metropolitan State University

June 19, 2017

Chapter 6
Normal Probability Distributions

Section 6.2
The Standard Normal Distribution

Continuous probability distributions

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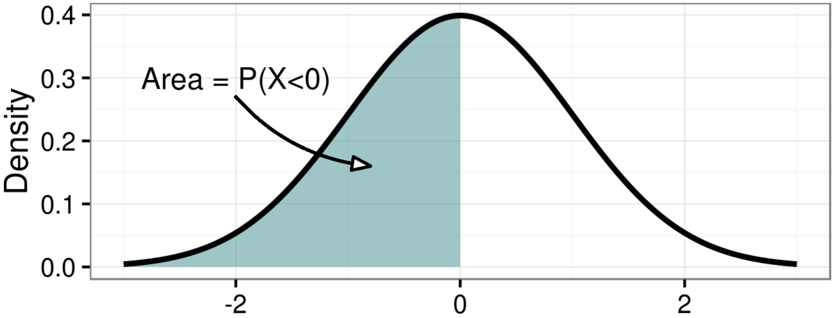
- Probabilities of single values are technically always zero, $P(X = x) = 0$.
- Only probabilities of ranges of values have meaning.

Density curves

A continuous probability distribution is visualized by a **density curve**, a graph of the probability density function.

- The height of the curve (the y-value) is always between 0 and 1.
- The total area under the graph is always 1.
- Probabilities are defined as the area under the curve for the range of values of the random variable.



Uniform probability distribution

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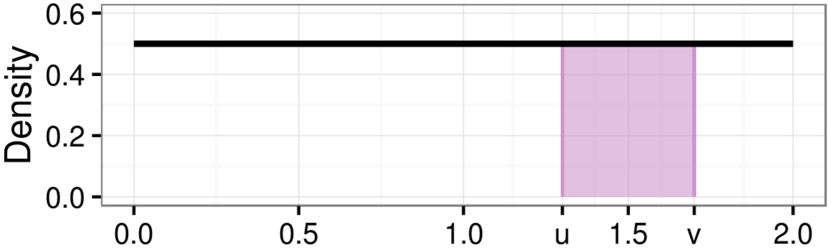
- $X \sim U(a,b)$, a is the minimum and b is the maximum
- PDF: $f(x) = c$, where c is a constant ($c = 1/(b-a)$)
- $P(u < x < v)$ is the area of the rectangle $(v-u) \times c$, or

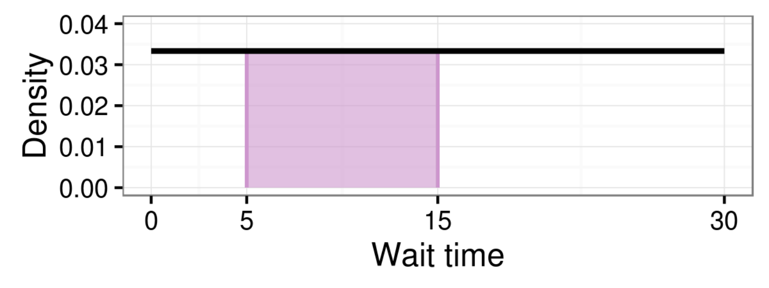
$$P(u < x < v) = \frac{v-u}{b-a}$$



Uniform probability distribution, example

Example

Bernice is waiting at the bus stop in a torrential downpour. She knows the bus will arrive any time between 0 and 30 minutes with equal likelihood. What is the probability she will have to wait between 5 and 15 minutes?



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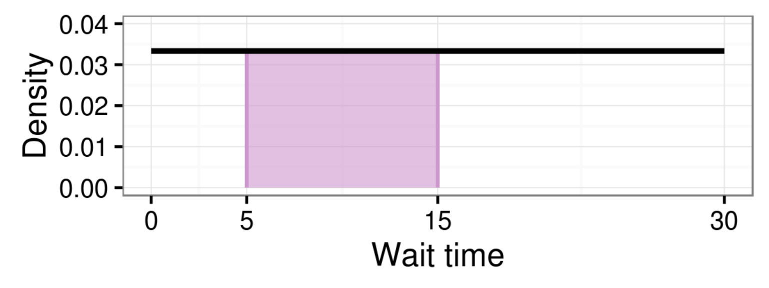

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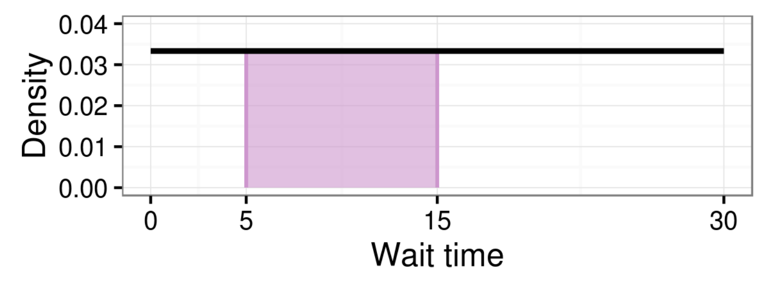

- $X \sim U(0, 30)$
- $P(5 < X < 15) = \dfrac{15 - 5}{30} = \dfrac{1}{3} = 0.33$

Normal distributions

Recall, normal distributions were defined as having a particular shape.

- Start with low values, rise to a maximum value, and end with low values.
- Distribution is symmetric (mirror image) around maximum.
- "Bell curve"

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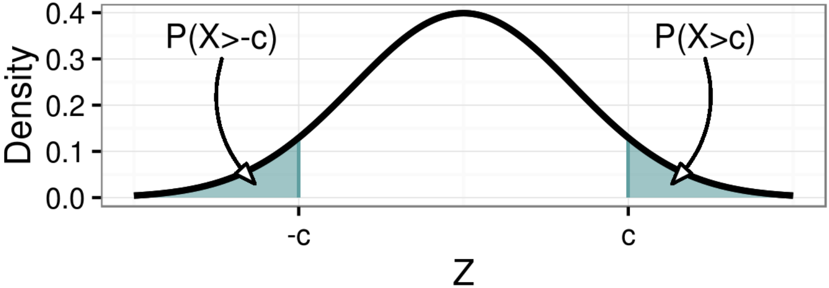
- PDF: $f(x \mid \mu, \sigma) = \dfrac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma}}$
- $P(a < x < b \mid \mu, \sigma) = \dfrac{1}{\sqrt{2\pi}\sigma} \displaystyle\int_a^b e^{-\frac{(x-\mu)^2}{2\sigma}}\, dx$

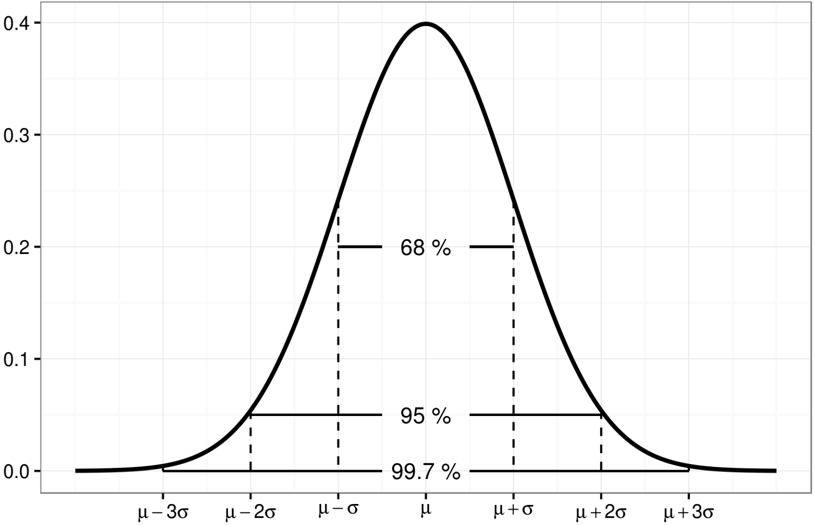
Symmetry of normal distribution

Normal distributions are perfectly symmetrical, mathematically speaking. That means, the probability a value is greater than some number is equal to the probability of being below the negative of that number.

- $P(X > c) = P(X < -c)$



Distribution of normal distributions



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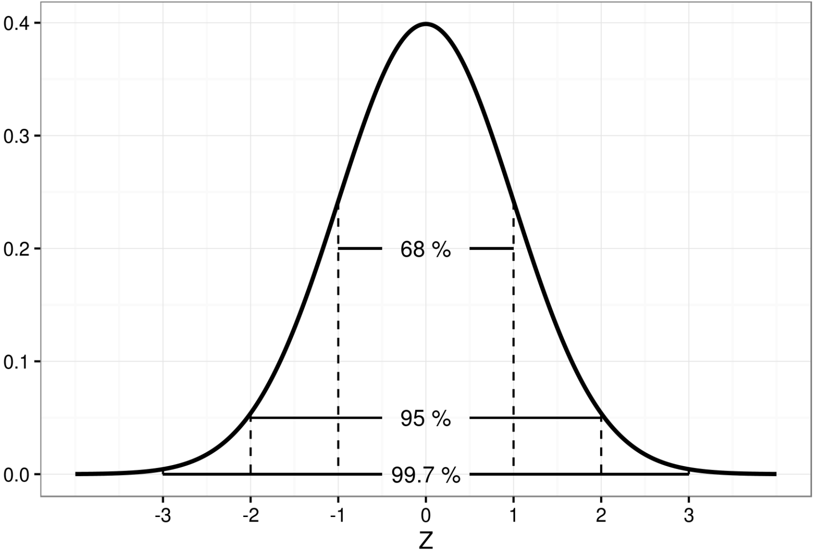
- Also known as the Z distribution.
- $Z \sim N(0, 1)$
- Values of the standard normal are known as z-scores.
- A z-score of 1 ($z = 1$) is one standard deviation above the mean, $z = -2$ is two standard deviations below the mean, etc.

Z distribution



Probabilities of standard normal variables

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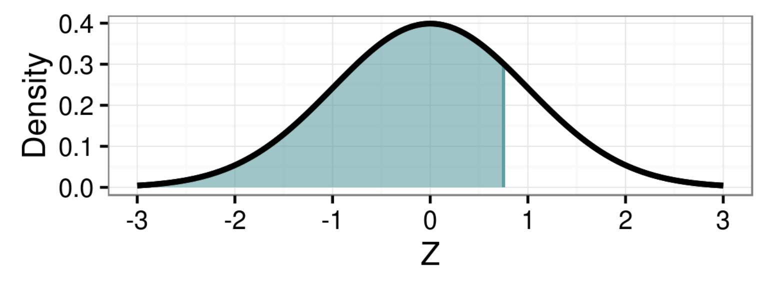
However, using technology is usually quicker and more accurate.

Probabilities, example

Example

Using the standard normal distribution, find the probability a value is less than 0.75 standard deviations above the mean, $P(Z < 0.75)$



Probabilities, example

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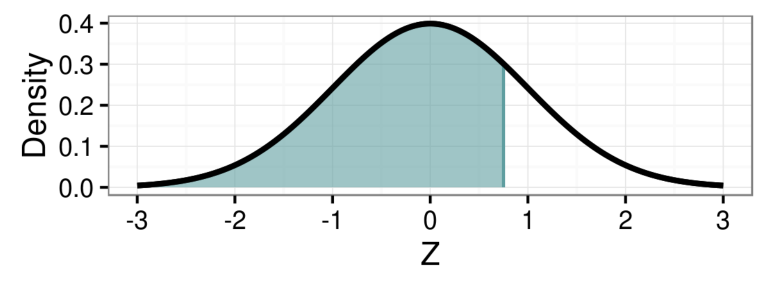
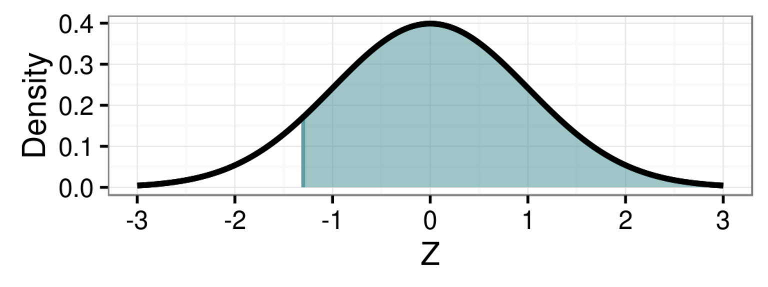


- $P(Z < .75) = \mathbf{0.773}$

Probabilities, example

Example

Using the standard normal distribution, find the probability a value is greater than 1.3 standard deviations below the mean, $P(Z > -1.3)$



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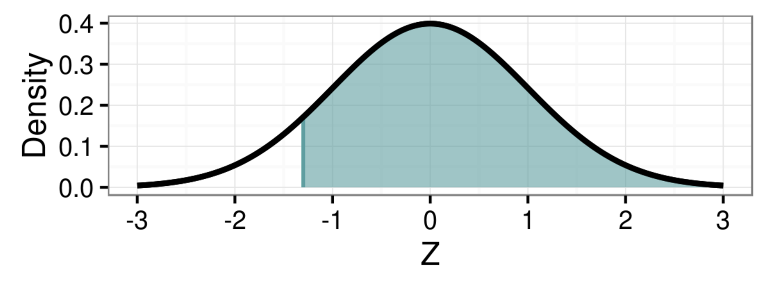
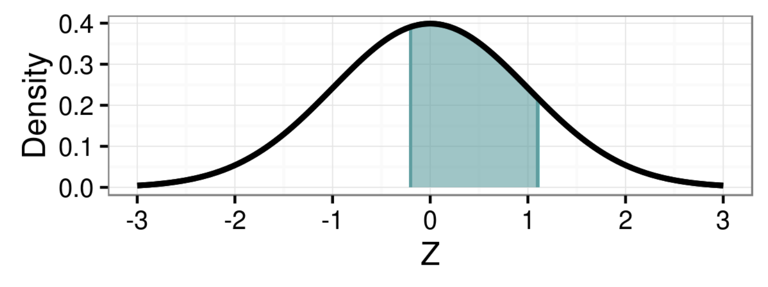


- $P(Z > -1.3) = \mathbf{0.903}$

Probabilities, example

Example

Using the standard normal distribution, find the probability a value is between -0.2 and 1.9 standard deviations, $P(-0.2 < Z < 1.1)$



Probabilities, example

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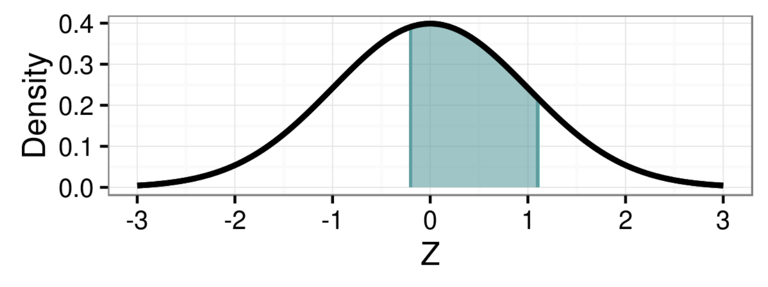


- $P(-0.2 < Z < 1.1) = \mathbf{0.444}$

Finding percentiles

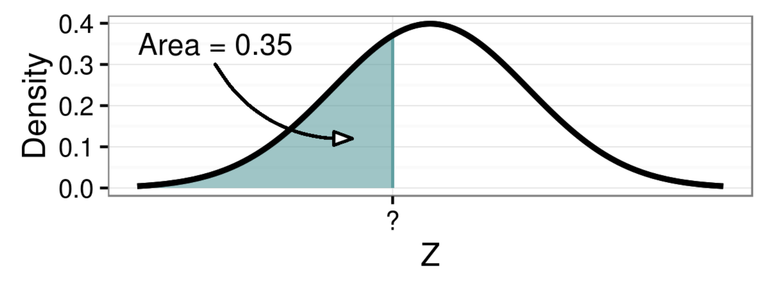
Often it is desirable to find a z-score that is greater than a specified probability, in other words, a percentile. This can be accomplished with the table by locating the desired probability and finding the corresponding z-score.

Again, technology provides an easier and more accurate method.

Finding percentiles, example

Example

What is the z-score greater than 35% of values? What is P_{35}? For what z-score is there a 0.35 probability of being less than $P(Z < z) = 0.35$?



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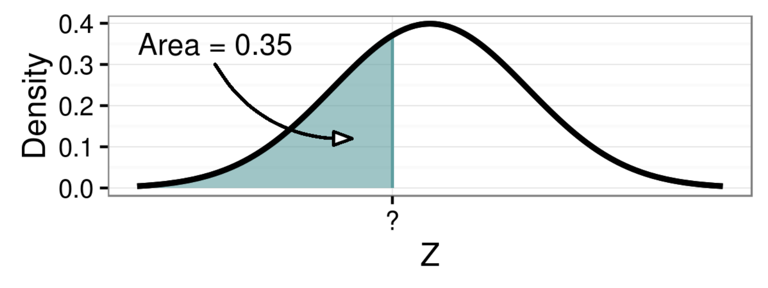
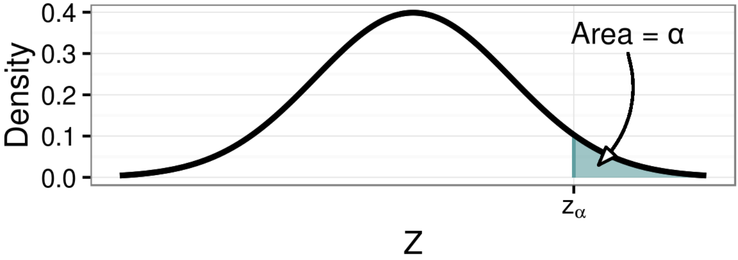


- $P(Z < \mathbf{-0.385}) = 0.35$

Critical values

In a standard normal distribution, the z-score separating usual outcomes from unusual outcomes is known as a **critical value**.

- The probability denoting unusual events is designated with α (alpha).
- Then z_α is the critical value such that $P(Z > z_\alpha) = \alpha$



Critical values, example

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Let $\alpha = 0.05$.

Find the critical value for α. That is, find z_α or $z_{0.05}$.

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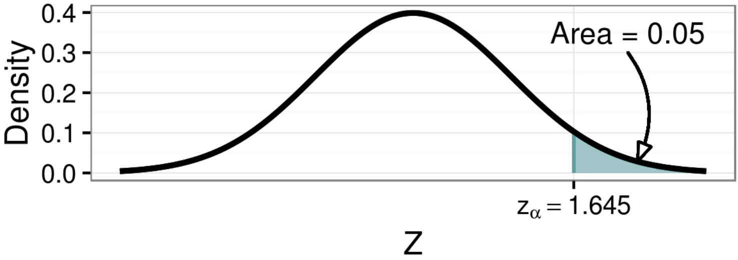
- $z_\alpha = 1.645$
- $P(Z > z_\alpha) = \alpha$ or $P(Z < -z_\alpha) = \alpha$



Critical values, example

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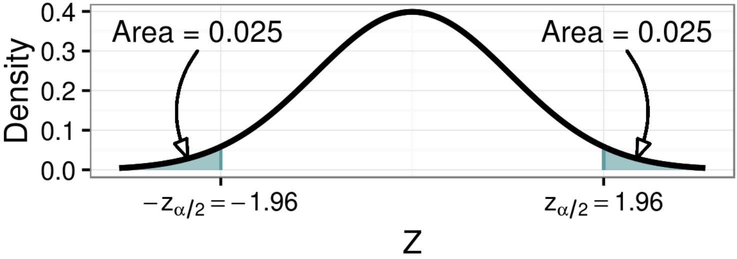
Find the critical value for $\alpha/2$. That is, find $z_{\alpha/2}$ or $z_{0.025}$.

- $z_{\alpha/2} = 1.96$
- $P(Z < -z_{\alpha/2}) + P(Z > z_{\alpha/2}) = \alpha$



Section 6.3
Applications of Normal Distribution

Non-standard normal distributions

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- When using tables, this is the only way to find probabilities for non-standard normal random variables.
- With technology, this is no longer necessary.
- However, it is still useful to use z-scores for comparing values from different distributions.

Z-score comparison, example

Example

In the United States, adult women have a mean height of 63.7 in with a standard deviation of 5.96 in. Adult men have a mean height of 69.2 in with a standard deviation of 5.79 in.

Jane is 71 inches tall and Rafael is 74 inches tall. Who is taller, relative to their genders? Are either of them unusually tall?

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- Jane: $z = \dfrac{x-\mu}{\sigma} = \dfrac{71-63.7}{5.96} = 1.22$

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- Jane: $z = \dfrac{x - \mu}{\sigma} = \dfrac{71 - 63.7}{5.96} = 1.22$
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- Jane is taller for a woman, than Rafael is for a man.

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- Jane: $z = \dfrac{x - \mu}{\sigma} = \dfrac{71 - 63.7}{5.96} = 1.22$
- Rafael: $z = \dfrac{74 - 69.2}{5.79} = 0.83$
- Jane is taller for a woman, than Rafael is for a man.
- Neither z-score is greater than 2 (or 1.96). Neither is unusual.

Values in non-standard normal distributions

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$$x = \mu + z\sigma$$

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- $P(Z < -1.5) = 0.067$

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- $P(Z < -1.5) = 0.067$
- $x = \mu + z\sigma = 84.3 + (-1.5)(7.8) = 72.6$

Probabilities, percentiles and critical values

Probabilities, percentiles and critical values can all be found for non-standard normal distributions.

- Using tables, values are converted to z-scores, the relevant table look-up performed, and then converted back into original distribution.
- Again, technology makes the process easier.

Non-standard normal distributions, example

Example

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- $P(X_m > 78) = \mathbf{?}$

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- $X_m \sim N(69.2, 5.79)$
- $P(X_m > 78) = \mathbf{?}$
- $P(X_m > 78) = \mathbf{0.064}$

Non-standard normal distributions, example

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The amusement park is designing a new ride. It wants make sure that 85% of adult women can ride it safely. What is the maximum height the ride should be designed for?

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- $X_f \sim N(63.7, 5.96)$
- $P(X_f < \textbf{?}) = 0.85$

Non-standard normal distributions, example

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The amusement park is designing a new ride. It wants make sure that 85% of adult women can ride it safely. What is the maximum height the ride should be designed for?

- $X_f \sim N(63.7, 5.96)$
- $P(X_f < \mathbf{?}) = 0.85$
- $P(X_f < \mathbf{69.88}) = 0.85$

Non-standard normal distributions, example

Example

The amusement park is growing weary of accommodating the very tall and the very short. It has decided to exclude the most extreme heights among adult men. But it doesn't want to lose to much business, so it will only exclude 5% of the adult male population. What are the critical values for the tallest and shortest men, for a total of 5%?

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- $X_m \sim N(69.2, 5.79), \qquad \alpha = 0.05$

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- $X_m \sim N(69.2, 5.79), \qquad \alpha = 0.05$
- $z_{\alpha/2} = z_{0.025} = 1.96$

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- $X_m \sim N(69.2, 5.79), \qquad \alpha = 0.05$
- $z_{\alpha/2} = z_{0.025} = 1.96$
- $P(X_m < \mathbf{57.85}) = 0.025, \qquad P(X_m < \mathbf{80.55}) = 0.025$

Section 6.4
Sampling Distributions and Estimators

Samples, statistics and sampling distributions

Recall, a **sample** is a subset of a population. A **statistic** is a value calculated from the data of a sample.

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A sampling distribution is a mathematical construction. Understanding how statistics from samples are distributed, allows judgements to be made about the predictive value of individual samples that might be collected in real life.

Sampling distributions, example

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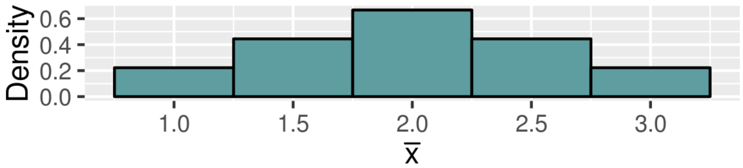
The sampling distribution of the sample means is:

$\bar{x}$	1	1.5	2	2.5	3
Prob	1/9	2/9	3/9	2/9	1/9



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- For example, the sample mean $\bar{x}$ can be used to estimate the population mean μ.
- Any statistic can be used as an estimator. The population mean could be estimated by the constant value 4, but this is almost always a poor estimate (unless the population mean is, in fact, 4).

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- Sample standard deviation, s, is an unbiased estimator if population standard deviation, σ.
- Sample proportion, p, is an unbiased estimator for population proportion, π.
    - The book uses the notion of p for population proportion and $\hat{p}$ for sample proportion.

Recall, sample standard deviation is calculated as

$$s = \sqrt{\frac{1}{n-1}\sum(x-\bar{x})^2}$$

Section 6.5
Central Limit Theorem

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Then,

- As n increases, $S_{\bar{x}}$ approaches a normal distribution
- The mean of $S_{\bar{x}}$, denoted $\mu_{\bar{x}}$, is μ
- The standard deviation of $S_{\bar{x}}$, denoted $\sigma_{\bar{x}}$ and known as the **standard error**, is $\dfrac{\sigma}{\sqrt{n}}$

Central Limit Theorem, example

Example

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What is the probability that a sample of 10 adult women will have a mean height of less than 69.88 inches,

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- $P(S_{\bar{x}} < 69.88) = 0.9995$

Thoughts on CLT

- If the population X has a normal distribution, the sampling distribution $S_{\bar{x}}$ will have a normal distribution regardless of sample size n.

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- If X is not normally distributed, how normal $S_{\bar{x}}$ is, or how quickly it becomes normal as n increases, depends on how not normal X is.
- The rule of thumb generally used is, if sample size is $n = 30$ or greater, $S_{\bar{x}}$ can be considered normal.

Elevator example

Example

Suppose an elevator has a maximum capacity of 16 passengers with a total weight of 2500 lb. Assume male weights follow a normal distribution with a mean of 182.9 lb and a standard deviation of 40.8 lb.

Find the probability that 1 randomly selected male has a weight greater than 156.25 lb (2500 lbs./16).

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