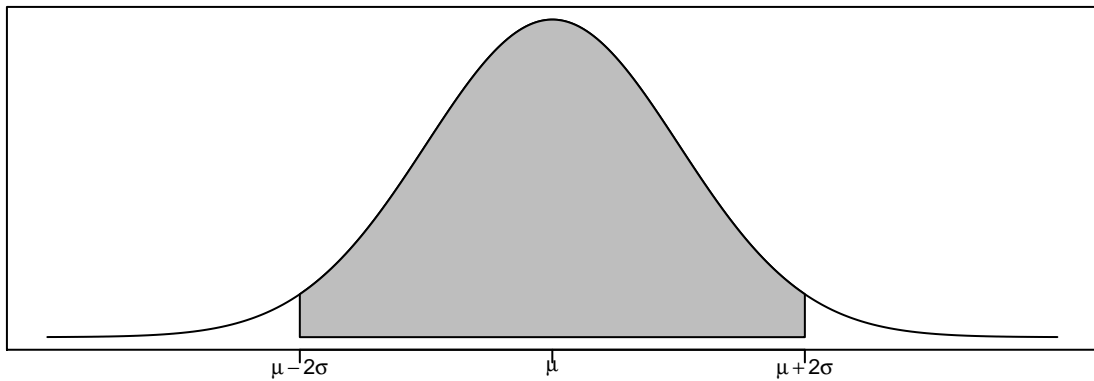


$$X \sim N(\mu, \sigma)$$

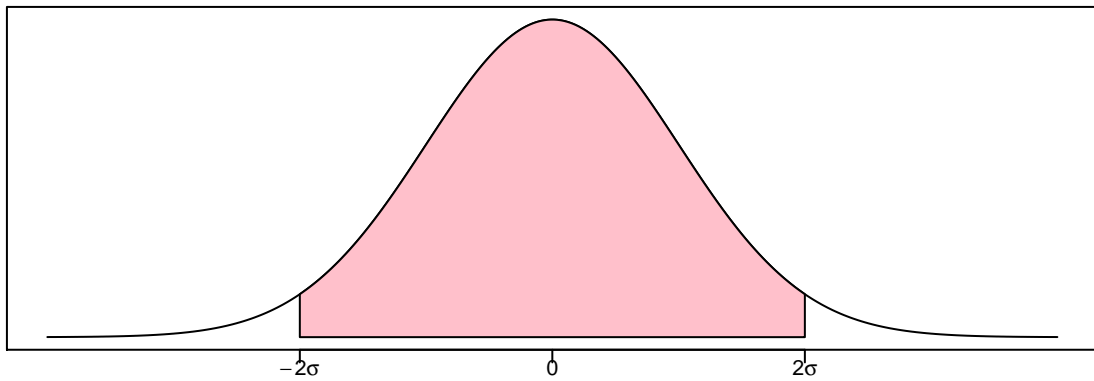
Density



X values

$$X \sim N(0, \sigma)$$

Density



$X - \mu$  values

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

Density

