

Normal Distribution

Colby Community College

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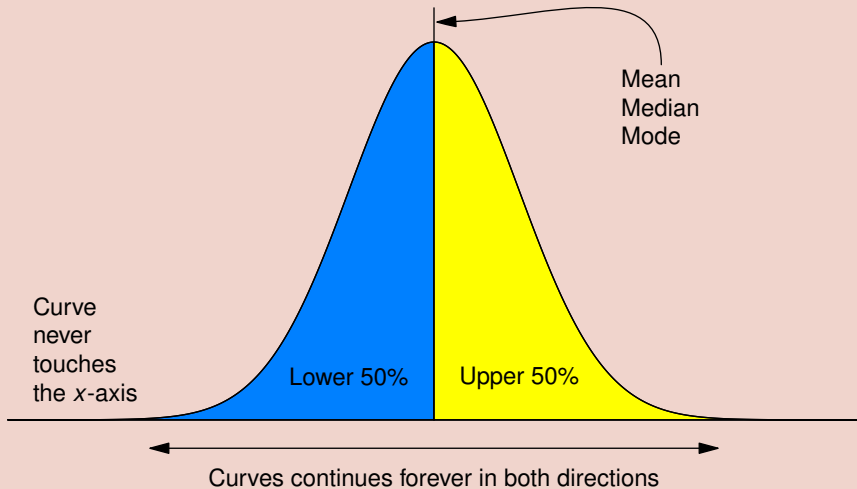
This goes on for a minute or so, and the popping gradually tapers off.

Most of the popping happens in that brief, noisy moment.

This demonstrates a typical pattern that is part of many phenomena.

Definition

A **normal distribution** is a perfectly symmetric, bell-shaped distribution. It is also referred to as a **normal curve** or a **bell curve**.



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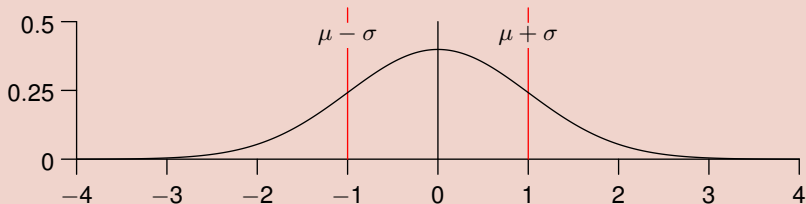
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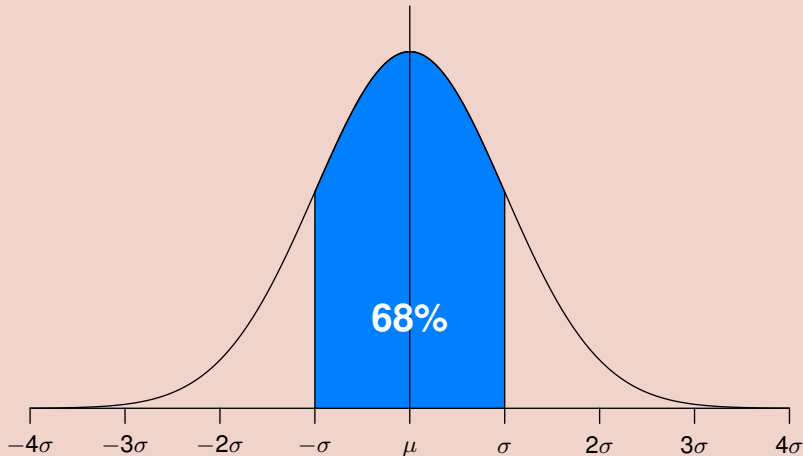
When $\mu = 0$ and $\sigma = 1$, the curve is called the **standard normal distribution**. The total area under the curve is exactly equal to 1.



Definition

The **empirical rule**, or **68-95-99.7 rule**, states approximately how much of the area is contained when stepping one, two, or three standard deviations from the mean.

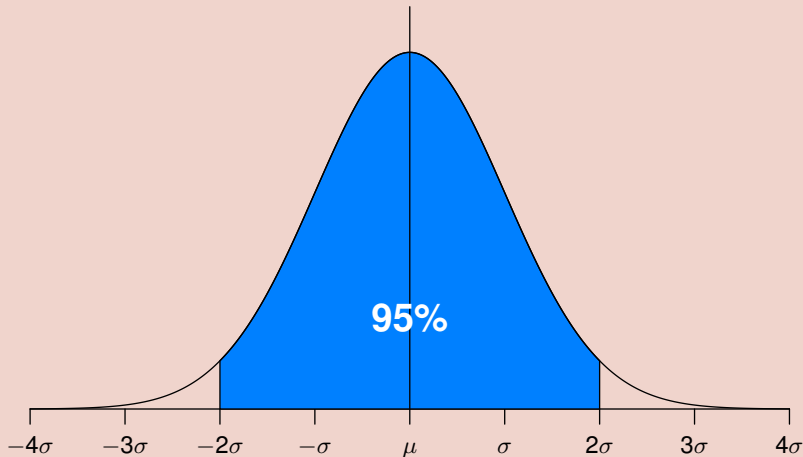
One standard deviation from the mean.



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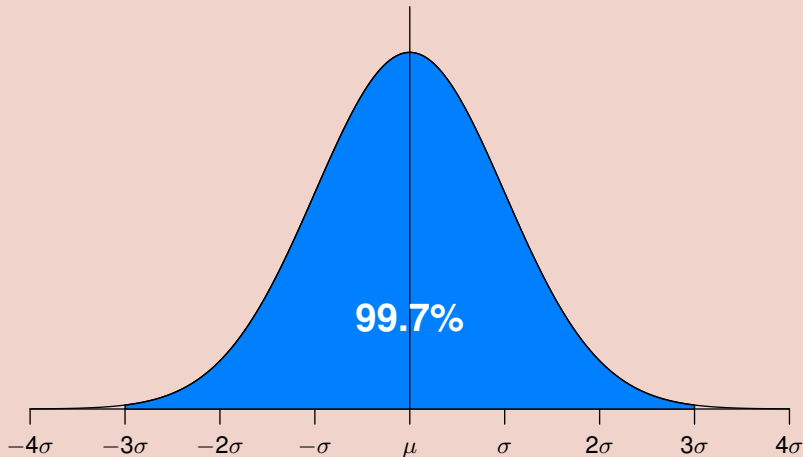
Two standard deviations from the mean.



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The **empirical rule**, or **68-95-99.7 rule**, states approximately how much of the area is contained when stepping one, two, or three standard deviations from the mean.

Three standard deviations from the mean.



Definition

A **z-score** is a measure of the number of standard deviations a particular data point is away from the mean.

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$$z = \frac{x - \mu}{\sigma} \Rightarrow z\sigma = x - \mu \Rightarrow x = z\sigma + \mu = (-1.3)(8) + 70 = 59.6$$

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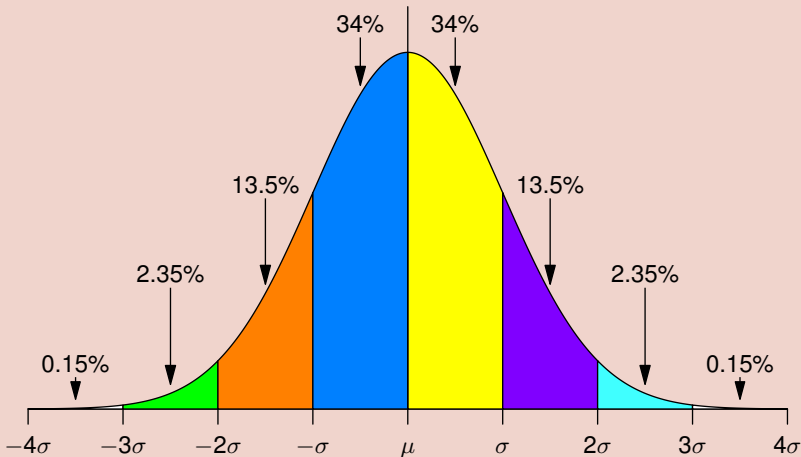
Which means that $95\% - 68\% = 27\%$ of the scores are more than one standard deviation from the mean, but less than two.

Since the curve is symmetric, we know that 13.5% of the students scored between 89 and 96, as well as 13.5% between 68 and 75

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For each standard deviation.



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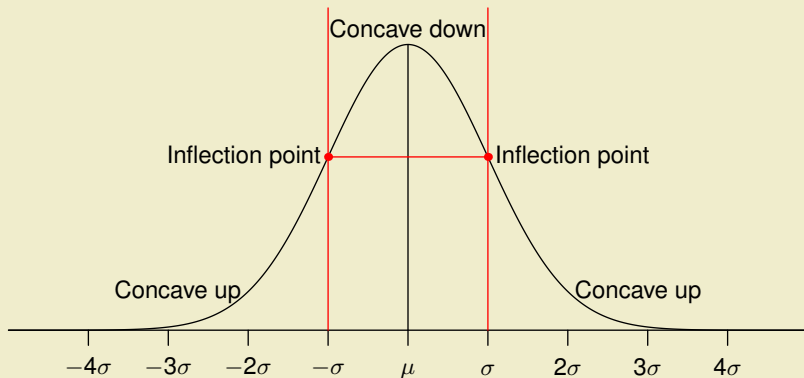
An **inflection point** is where a curve changes from being concave up to concave down, or vice versa

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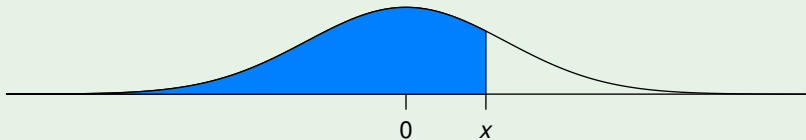
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Note

A normal density curve always has two inflection points, each one standard deviation from the mean.

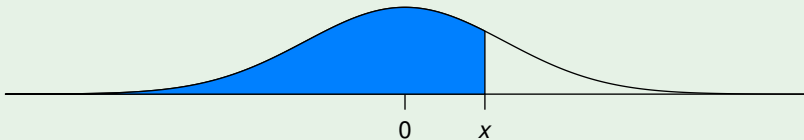


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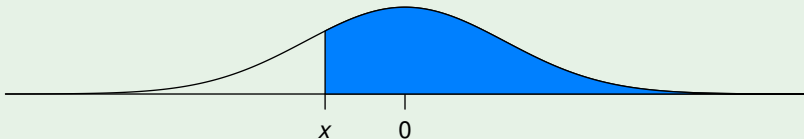
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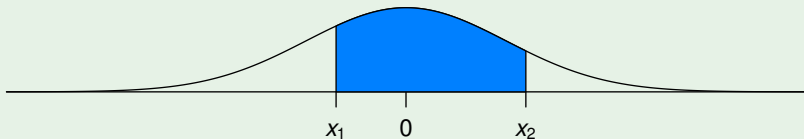
Example 6



The area of the shaded region is the probability that a z score is greater than or equal to x , $P(z \geq x)$.

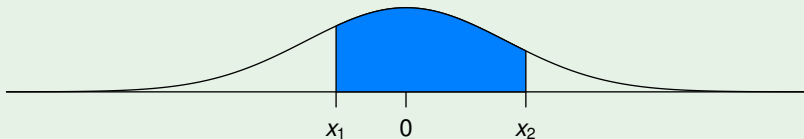
Can also be calculated as $1 - P(z \leq x)$.

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The area of the shaded region is the probability that a z score lies between x_1 and x_2 , $P(x_1 \leq z \leq x_2)$.

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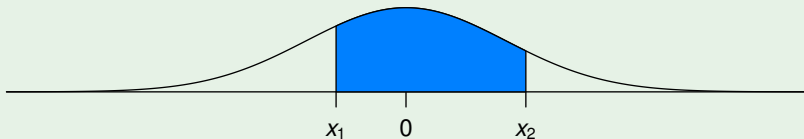
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Note

The diagram shows three normal distribution curves. The first curve has the area between x_1 and x_2 shaded blue. The second curve has the area to the left of x_2 shaded blue. The third curve has the area to the left of x_1 shaded blue. An equals sign and a minus sign are placed between the curves to show the relationship: the area between x_1 and x_2 is equal to the area to the left of x_2 minus the area to the left of x_1 .

$$P(x_1 \leq z \leq x_2) = P(z \leq x_2) - P(z \leq x_1)$$

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Note

The diagram shows four normal distribution curves. The first curve has the area between x_1 and x_2 shaded blue. The second curve is entirely shaded blue. The third curve has the area to the left of x_1 shaded blue. The fourth curve has the area to the right of x_2 shaded blue. The equation below these curves is:

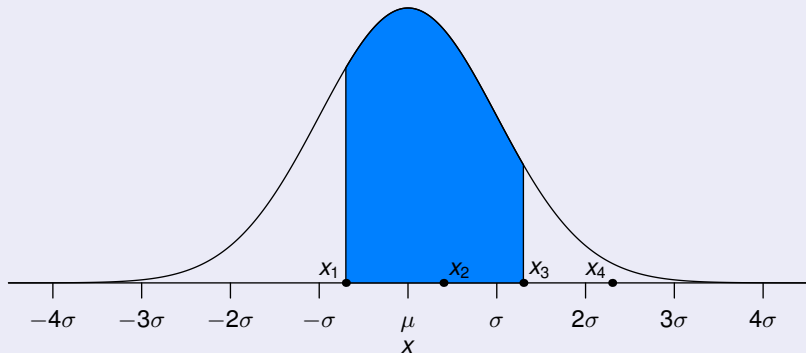
$$P(x_1 \leq z \leq x_2) = 1 - P(z \leq x_1) - P(z \geq x_2)$$

Procedure for Finding Areas with a Nonstandard Normal Distribution

- 1 Sketch a normal curve, label the mean and any specific x values, and then shade the region representing the desired probability.

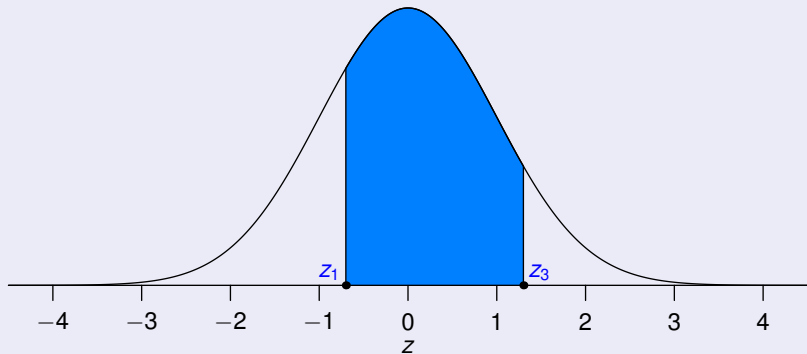
2

3



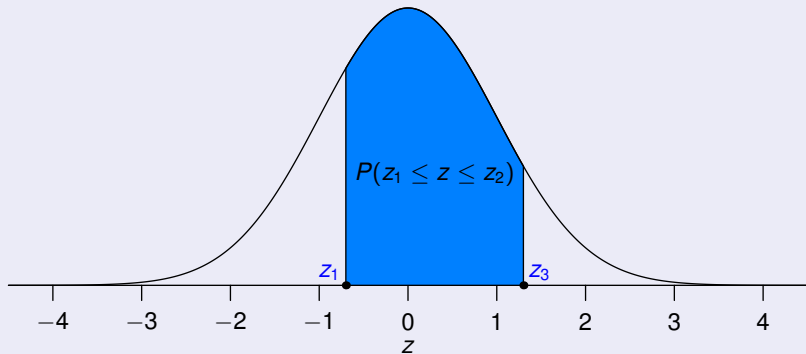
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- 1 Sketch a normal curve, label the mean and any specific x values, and then shade the region representing the desired probability.
- 2 For each relevant x value that is a boundary for the shaded region, convert that value to the equivalent z score.
- 3 Use technology to find the area of the shaded region.



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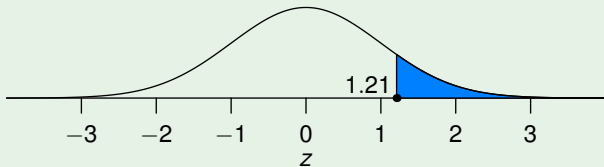
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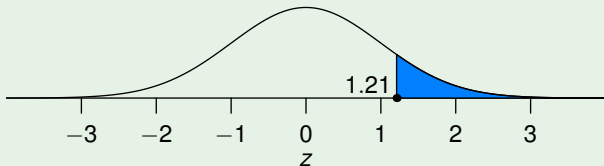
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We can then use technology to compute:

$$P(z \geq 1.21) \approx 0.1123 \quad (\text{rounded})$$

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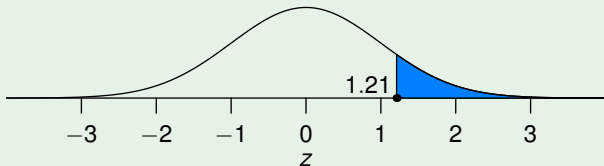
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So, about 11.23% of men are taller than the shower head.

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The U.S. Air Force requires that pilots have heights between 64 and 77 in. The heights of men are normally distributed with a mean of 68.6 in. and a standard deviation of 2.8 in.

Let's find the percentage of men meet that requirement.

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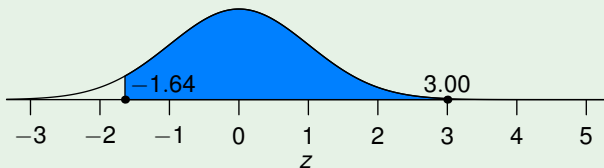
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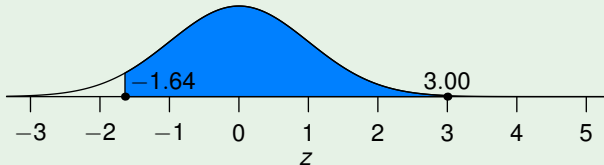
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We can then use technology to compute:

$$P(-1.64 \leq z \leq 3.00) \approx 0.9484 \text{ (rounded)}$$

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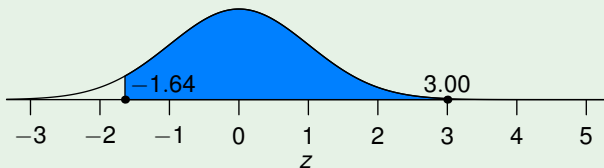
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So, we see that about 94.84% of men meet the requirements.

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The U.S. Air Force requires that pilots have heights between 64 and 77 in. The heights of women are normally distributed with a mean of 63.7 in. and a standard deviation of 2.9 in.

Let's find the percentage of women meet that requirement.

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$$z_1 = \frac{x - \mu}{\sigma} = \frac{64 - 63.7}{2.9} = 0.10$$

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$$z_1 = \frac{x - \mu}{\sigma} = \frac{64 - 63.7}{2.9} = 0.10 \quad \text{and} \quad z_2 = \frac{x - \mu}{\sigma} = \frac{77 - 63.7}{2.9} = 4.59$$

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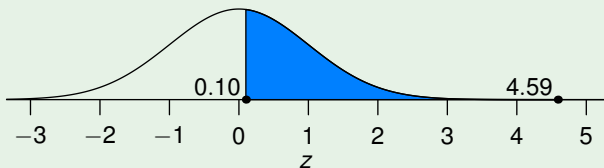
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Let's find the percentage of women meet that requirement.

We start by finding the z-values of the height requirements.

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Next, we sketch a picture and shade the area we wish to find:



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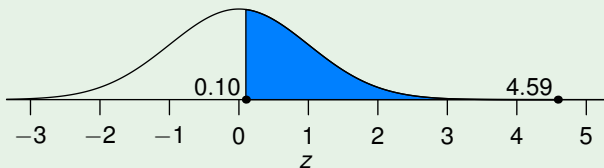
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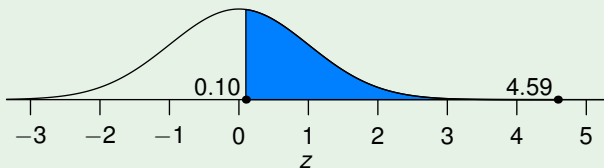
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So, we see that only about 46% of women meet the requirements.

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- 4 Use your sketch to verify that the solution makes sense.