

$$X \sim N(m, \sigma^2)$$

정규분포

$$Z = \frac{X - m}{\sigma}$$

표준화

$Z \sim N(0, 1^2)$

표준정규분포

Handwritten notes in Korean:

- 확률변수 (Probability variable) - points to  $Z$
- 확률변수  $X$ 의 기대값 (Expected value of random variable  $X$ ) - points to  $m$
- 확률변수  $X$ 의 표준편차 (Standard deviation of random variable  $X$ ) - points to  $\sigma$

$$P(a \leq X \leq b) \Rightarrow P\left(\frac{a-m}{\sigma} \leq Z \leq \frac{b-m}{\sigma}\right)$$