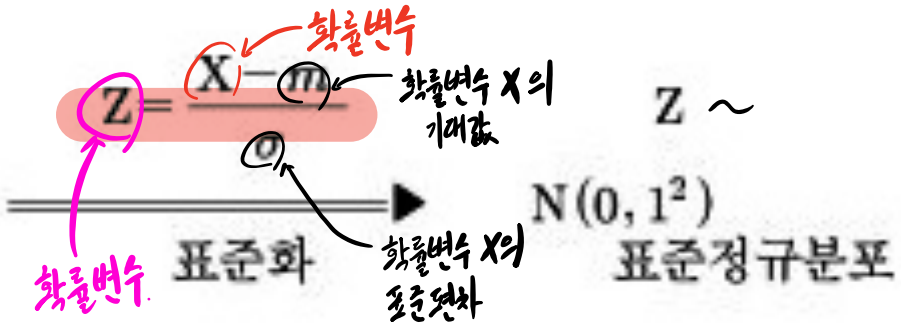
$X \sim N(m, \sigma^2)$
정규분포



$Z \sim N(0, 1^2)$
표준정규분포

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