

The Normal Distribution

The most important continuous distribution is the **normal distribution**

The Normal Distribution

The most important continuous distribution is the **normal distribution**

One way the normal distribution arises is as a limit of binomial random variables.

The Normal Distribution

The most important continuous distribution is the **normal distribution**

One way the normal distribution arises is as a limit of binomial random variables.

As the number of trials becomes large, the distribution of a binomial random variable X with n trials and probability of success p approaches that of a normal random variable with mean np and standard deviation \sqrt{npq} (where $q = 1 - p$)

The Normal Distribution

The most important continuous distribution is the **normal distribution**

One way the normal distribution arises is as a limit of binomial random variables.

As the number of trials becomes large, the distribution of a binomial random variable X with n trials and probability of success p approaches that of a normal random variable with mean np and standard deviation \sqrt{npq} (where $q = 1 - p$)

$$\text{Binomial}(n, p) \approx \text{Normal}(np, \sqrt{npq})$$

The Normal Distribution

The probability density function of a normal random variable is:

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right) \quad -\infty < x < \infty$$

The Normal Distribution

The probability density function of a normal random variable is:

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right) \quad -\infty < x < \infty$$

The cumulative distribution function of a normal random variable is:

$$F(x) = \int_{-\infty}^x \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(t - \mu)^2}{2\sigma^2}\right) dt \quad -\infty < x < \infty$$

The Normal Distribution

The probability density function of a normal random variable is:

$$f(x; \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right) \quad -\infty < x < \infty$$

The cumulative distribution function of a normal random variable is:

$$F(x) = \int_{-\infty}^x \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(t - \mu)^2}{2\sigma^2}\right) dt \quad -\infty < x < \infty$$

Unfortunately, $F(x)$ cannot be written as a closed formula.

The Normal Distribution

The fact that no closed formula for $F(x)$ exist poses a problem: How do we find values of $F(x)$?

The Normal Distribution

The fact that no closed formula for $F(x)$ exist poses a problem: How do we find values of $F(x)$?

Until recently, the answer was: Use a table like the one on page 668

The Normal Distribution

The fact that no closed formula for $F(x)$ exist poses a problem: How do we find values of $F(x)$?

Until recently, the answer was: Use a table like the one on page 668

There are a number of drawbacks to tables:

- Usually only values for $\mu = 0$ and $\sigma = 1$ are provided (standard normal)
- Normal variates with other values of μ and σ must be transformed
- Only certain values appear in the table

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

Example: For a standard normal distribution, what is $P(X < 0.75) = F(.75)$?

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

Example: For a standard normal distribution, what is $P(X < 0.75) = F(.75)$?

In the table, use the row labeled 0.7 and the column labeled .05 to get $F(.75) = .7734$

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

Example: For a standard normal distribution, what is $P(X < 0.75) = F(.75)$?

In the table, use the row labeled 0.7 and the column labeled .05 to get $F(.75) = .7734$

In R, enter `pnorm(.75)`

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

Example: For a standard normal distribution, what is $P(X < 0.75) = F(.75)$?

In the table, use the row labeled 0.7 and the column labeled .05 to get $F(.75) = .7734$

In R, enter `pnorm(.75)`

The result should be: `[1] 0.7733726`

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

Example: For a standard normal distribution, what is $P(X < 0.75) = F(.75)$?

In the table, use the row labeled 0.7 and the column labeled .05 to get $F(.75) = .7734$

In R, enter `pnorm(.75)`

The result should be: `[1] 0.7733726`

In a spreadsheet, enter `=NORMSDIST(.75)`

The Normal Distribution

Nowadays spreadsheets, statistical software like R, and calculators have replaced tables.

Example: For a standard normal distribution, what is $P(X < 0.75) = F(.75)$?

In the table, use the row labeled 0.7 and the column labeled .05 to get $F(.75) = .7734$

In R, enter `pnorm(.75)`

The result should be: [1] 0.7733726

In a spreadsheet, enter `=NORMSDIST(.75)`

The result should be: 0.7733726