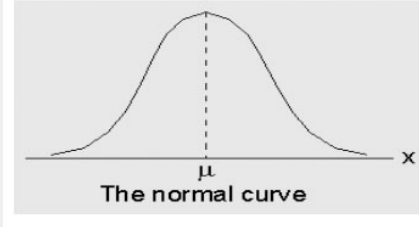


Equation of the normal distribution

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$



The curve is bell shaped and symmetrical about the mean.
The mean, the median and the mode are equal.
The center of the curve is determined by the value of μ .
The spread of the curve is determined by the value of σ .

Three Sigma Rules

The area between $\mu-\sigma$ and $\mu+\sigma$ is 67%
The area between $\mu-2\sigma$ and $\mu+2\sigma$ is 95%
The area between $\mu-3\sigma$ and $\mu+3\sigma$ is 99.7%

The "Z" transformation

$$Z = \frac{X_i - \mu}{\sigma}$$

The Z transformation standardize any normal distribution to a different normal distribution where $\mu = 0$ and $\sigma^2 = 1$.



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