## Normal Distributions

Normal distributions are the most important distributions. A normal distribution is specified by giving its mean  $\mu$  and its standard deviation  $\sigma$ . The normal distribution with mean  $\mu$ and standard deviation  $\sigma$  is denoted  $N(\mu, \sigma)$ . For example, N(120, 15) denotes the normal distribution with mean  $\mu = 120$  and standard deviation  $\sigma = 15$ .

The special normal distribution N(0,1) is called the *standard normal distribution*. We'll look at this first.

1. To the right is a graph of the standard normal distribution N(0, 1). The region under the graph between the values -1 and 1 is shaded.



- (a) Estimate the area of this shaded region.
- (b) What does this area mean in terms of a proportion of values in this distribution?

2. To the right is a graph of the standard normal distribution N(0, 1). The region under the graph between the values -2 and 2 is shaded.



- (a) Estimate the area of this shaded region.
- (b) What does this area mean in terms of a proportion of values in this distribution?

3. To the right is a graph of the standard normal distribution N(0, 1). The region under the graph between the values -3 and 3 is shaded.



- (a) Estimate the area of this shaded region.
- (b) What does this area mean in terms of a proportion of values in this distribution?

4. Below is a graph of the standard normal distribution N(0, 1).



- (a) Shade in the region below the graph to the left of the value -1.
- (b) Estimate the area of this shaded region.

5. Below is a graph of the standard normal distribution N(0, 1).



- (a) Shade in the region below the graph to the left of the value 2.
- (b) Estimate the area of this shaded region.

6. Below is a graph of the standard normal distribution N(0, 1).



- (a) Shade in the region below the graph between the values -1 and 2.
- (b) Estimate the area of this shaded region.