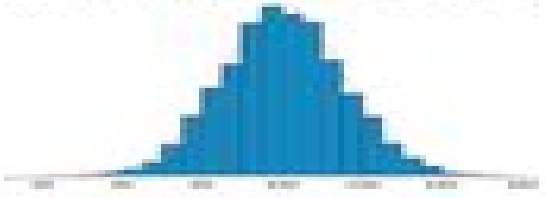
## SECTION 7.1 – Properties of the Normal Distribution

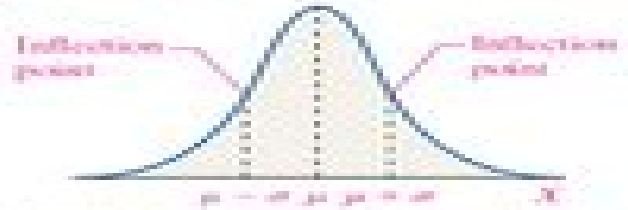
**Probability Density Function (pdf)**
A **probability density function** is an equation used to compute probabilities of continuous random variables. It must satisfy the following two properties:

1. The total area under the graph of the equation over all possible values of the random variable must equal 1.
2. The height of the graph of the equation must be greater than or equal to 0 for all possible values of the random variable.

**Relationship between areas and probabilities**
The area under the graph of a density function over an interval represents the probability of observing a value of the random variable in that interval.

**Definition** – A continuous random variable is normally distributed, or has a normal probability distribution, if its relative frequency histogram has the shape of a normal curve.

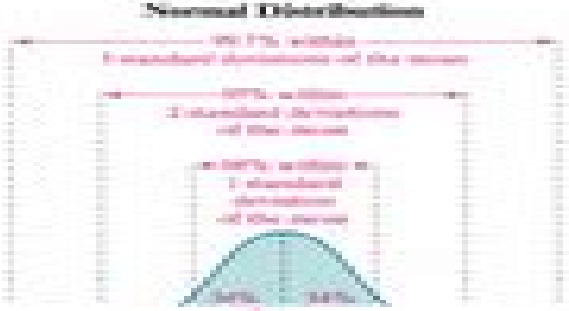




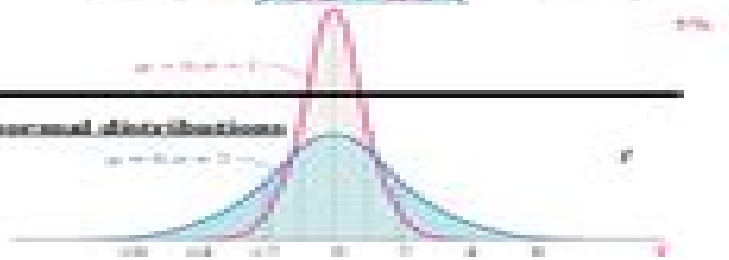

Note: Inflection points are the points on the curve where the curve changes from concavity of the graph changes.

**Properties of the Normal Density Curve**

1. It is symmetric about its mean, $\mu$.
2. Because mean = median = mode, the curve has a single peak and the highest point occurs at $x = \mu$.
3. It has inflection points at $x = \mu - \sigma$ and $x = \mu + \sigma$.
4. The area under the curve is 1.
5. The area under the curve to the right of $\mu$ equals the area under the curve to the left of $\mu$, which equals $\frac{1}{2}$.
6. As $x$ increases without bound (gets larger and larger), the graph approaches, but never reaches, the horizontal axis. As $x$ decreases without bound (gets more and more negative), the graph approaches, but never reaches, the horizontal axis.
7. The Empirical Rule
   Approximately 68% of the area under the normal curve is between $x = \mu - \sigma$ and $x = \mu + \sigma$.
   Approximately 95% of the area under the normal curve is between $x = \mu - 2\sigma$ and $x = \mu + 2\sigma$.
   Approximately 99.7% of the area under the normal curve is between $x = \mu - 3\sigma$ and $x = \mu + 3\sigma$.




**Examples and comparisons of normal distributions**



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