## Chapter 5 Normal Probability Distributions

|  | Continuous Prob. Dist. 5.1 \& 5.2 | Finding Values 5.3 | Sample Mean, $\bar{x} 5.4$ | Proportion, $\widehat{\boldsymbol{p}}$ |
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| Guidelines | 1. Stated that distribution is normal or approximately normal. <br> 2.The normal curve is bell-shaped and is symmetric about the mean. <br> 3.The mean, median, and mode are equal. <br> Std. Norm. Dist.: $\boldsymbol{\mu}=0 ; \boldsymbol{\sigma}=1$; <br> Total Area Under Cure = 1 |  | 1. Stated that the calculation is determining the distribution of the sample mean. <br> 2. sample size must be large enough ( $n \geq 30$ ) | 1. The sample size is less than or equal to $5 \%$ of the population size: $(n \leq 0.05 N)$ <br> 2.Normally distributed |
| Formulas | $\begin{gathered} Z=\frac{(x-\mu)}{\sigma} \\ =\operatorname{STANDARDIZE}(x, \text { mean,standard_dev }) \end{gathered}$ | Transforming a z-score to an $x$ value: $x=\mu+z \sigma$ | $z=\frac{\left(\bar{x}-\mu_{\bar{x}}\right)}{\sigma_{\bar{x}}}$ | $z=\frac{\left(\hat{p}-\mu_{\hat{p}}\right)}{\sigma_{\hat{p}}}$ |
| Excel | Area to the Left (Less than): $=\operatorname{NORM} . \operatorname{DIST}(x, \mu, \sigma, \text { TRUE })$ <br> Area to the Right (More than): $=1-\mathrm{NORM} . \operatorname{DIST}(x, \mu, \sigma, \text { TRUE })$ <br> Finding the Probability Given a z-Score/ Find the Shaded Area Under the Curve: <br> =NORM.S.DIST(z-score,TRUE) | Area to the Left (Below): $=\operatorname{NORM} \cdot \operatorname{INV}(p, \mu, \sigma)$ <br> Area to the Right (Above): $=\operatorname{NORM} . \operatorname{INV}((1-p), \mu, \sigma)$ <br> Finding Z-score given the Probability/ Percentile: | Area to the Left: <br> $=\operatorname{NORM} . \operatorname{DIST}\left(\bar{x}, \mu, \sigma_{\bar{x}}\right.$, TRUE $)$ <br> Area to the Right: <br> $=1-\mathrm{NORM} . \operatorname{DIST}\left(\bar{x}, \mu, \sigma_{\bar{x}}\right.$, TRUE $)$ |  |
| Mean | If not given: $\boldsymbol{\mu}=\mathbf{0}$ | $\boldsymbol{\mu}=n \cdot p$ | $\boldsymbol{\mu}_{\overline{\boldsymbol{x}}}=\mu$ | $\boldsymbol{\mu}_{\widehat{\boldsymbol{p}}}=p$ |
| Variance |  | $\boldsymbol{\sigma}^{2}=n \cdot p \cdot q$ | $\boldsymbol{\sigma}_{\bar{x}}^{\mathbf{2}}=\frac{\sigma^{2}}{n}$ | $\boldsymbol{\sigma}_{\hat{\hat{\boldsymbol{p}}}}^{2}=\frac{p(1-p)}{n}$ |
| Standard <br> Deviation | If not given: $\sigma=1$ | $\boldsymbol{\sigma}=\sqrt{n \cdot p \cdot q}$ | $\boldsymbol{\sigma}_{\overline{\boldsymbol{x}}}=\frac{\sigma}{\sqrt{n}}$ | $\boldsymbol{\sigma}_{\widehat{\boldsymbol{p}}}=\sqrt{\frac{p(1-p)}{n}}$ |

