## 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.
