

Handbook Of The Normal Distribution

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The general formula for the probability density function of the normal distribution is $f(x) = \frac{e^{-\frac{(x - \mu)^2}{2\sigma^2}}}{\sigma\sqrt{2\pi}}$ where μ is the location parameter and σ is the scale parameter. The case where $\mu = 0$ and $\sigma = 1$ is called the standard normal distribution. The equation for the standard normal distribution is

1.3.6.6.1. Normal Distribution

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where $f(x)$ is the probability density function of the normal distribution and $F(x)$ is the cumulative distribution function of the normal distribution. The following is the plot of the lognormal hazard function with the same values of σ as the pdf plots above.

1.3.6.6.9. Lognormal Distribution

Our discussion of normal distributions centered on the normal curve's properties and how researchers can make use of such curves, by comparing the mean and the median in order to determine if a distribution is skewed and the direction of skewness. In this chapter (5), we extend our discussion of the normal curve.

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A probability distribution specifies the probability of getting an observation in a particular range of values; the normal distribution is the familiar bell-shaped curve, with a high probability of getting an observation near the middle and lower probabilities as you get further from the middle.