1 The Normal Distribution and the 68-95-99.7 Rule

The normal curve (also known as the bell curve) is the most common distribution of data. The normal curve is completely determined by two parameters: mean and standard deviation. The normal curve is symmetric about the mean which is also the median and the mode. Most data is clumped in close to the mean.

The normal distribution is important since it tells us the amount of data that falls in particular intervals relative to the mean and standard deviation. The notation \( N(\mu, \sigma) \) states that the data has a normal distribution with mean \( \mu \) and a standard deviation \( \sigma \). We use the notation mean \( \mu \) and standard deviation \( \sigma \) to indicate that these are defining parameters for a statistical distribution rather than statistical values we computed from a sample. For example, \( N(35, 2.3) \) indicates a normal distribution with a mean of 35 and a standard deviation of 2.3. We’ve already worked with the Normal Curve via the Empirical Rule.

**Theorem 1** The 68-95-99.7 Rule: In every normal distribution with mean \( \mu \) and standard deviation \( \sigma \), approximately 68% of the data falls within one standard deviation of the mean. Approximately 95% of the data falls within two standard deviations of the mean. And finally, approximately 99.7% (almost everything) of the data falls within three standard deviations of the mean.

**Problem 1** On test 1, Professor Russell’s class had an average score of 10 points with a standard deviation of 2 points. Assume these test grades follow a normal distribution and explain.

What grades comprise the central 68% of the students in Professor Russell’s class?

What grades comprise the central 99.7% of the students in Professor Russell’s class?

**Remark 2** A useful tool to convert to standardized units is the z-score

\[
z = \frac{x - \mu}{\sigma}.
\]

2 The Normal Curve and the TI 83/84

The 68-95-99.7 rule is a nice beginning from which to explore the normal curve. It would be greatly limiting if we could only work with z-scores of \( \pm 1, \pm 2 \) and
Fortunately, technology allows us to work with any z-score in any normal distribution.

The TI 83/84 series of calculators has two basic types of normal curve commands;

1. Find the percentage $p$ of data between two values $z_1$ (lower bound) and $z_2$ (upper bound) in the normal distribution defined by $\mu$ and $\sigma$:
   \[
   \text{normalcdf}(z_1 \text{ (lower bound)}, z_2 \text{ (upper bound)}, \mu, \sigma)
   \]

2. Find the value $z$ such that $p$ percent of data falls below (to the left of) $z$ in the normal distribution defined by $\mu$ and $\sigma$:
   \[
   \text{invNorm}(p, \mu, \sigma).
   \]
   Recall that this is the $p^{th}$ percentile.

Definition 3 The standard normal curve is the normal distribution where $\mu = 0$ and $\sigma = 1$.

Problem 2 What is the probability of an observation between 0 and 1.34 in the standard normal curve?

Problem 3 What is the probability of an observation less than $z = 1.34$ in the standard normal curve?

Problem 4 Find the probability that an observation falls between 0 and .78 in the standard normal curve?

Problem 5 In the standard normal curve, find $P_{30}$.

Problem 6 In the standard normal curve, find $P_{78}$.

Problem 7 Find the probability that an observation falls above -1.62 in a normal distribution where the mean is 2 and the standard deviation is 3.
Problem 8 Consider a normal distribution where the mean is 56.8 and the standard deviation is 5.5. What is the probability of an observation between 60 and 70?

Problem 9 Consider a normal distribution where the mean is 10 and the standard deviation is 15. What is the probability of an observation larger than 20?

Problem 10 Consider a normal distribution where the mean is 55 and the standard deviation is 15. What is the 63rd percentile?

Problem 11 Consider a normal distribution where the mean is 178.2 and the standard deviation is 15.8. What is the 23rd percentile?

3 Exercises