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Normal distribution

Note that the normal distribution is actually a family of distributions, since μ and σ determine the shape of the distribution. • The rule for a normal density function is. $f(x; \mu, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$ • The notation $N(\mu, \sigma^2)$ means normally distributed with mean μ and variance σ^2 .

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