Probability distributions are used a bit differently for continuous r.v.’s than for discrete r.v.’s.

Continuous distributions typically are represented by a probability density function (pdf), or “density curve.” (kind of a “theoretical” histogram)

A density curve is a representation of the underlying population distribution (not a description of actual sample data).

The normal distribution is a particular type of continuous distribution. Its density has a bell shape:

Properties of Density Functions:
(1) Density function always on or above the horizontal axis (curve can never have a negative value)
(2) Total area beneath the curve (between curve and horizontal axis) is exactly 1.
(3) An area under a density function represents a probability about the r.v. (or the proportion of observations we expect to have certain values).
With discrete r.v.’s we looked at probability function (table, graph) to find probability of the r.v. taking a particular value.

For continuous r.v.’s, the probability distribution will give us the probability that a value falls in an interval (for example, between two numbers).

That is, the probability distribution of a continuous r.v. $X$ will tell us $P(a \leq X \leq b)$, where $a$ and $b$ are particular numbers.

Specifically, $P(a \leq X \leq b)$ is the area under the density function between $x = a$ and $x = b$.

Examples:
The Uniform Distribution

This is a simple example of a continuous distribution.

A uniform r.v. is equally likely to take any value between its lower limit (some number $c$) and its upper limit (some number $d$).

Density looks like a rectangle:

If total area is 1, then what is the height of the density function?

- Mean of a Uniform($c$, $d$) r.v. = $(c + d) / 2$
- Std. deviation of a Uniform($c$, $d$) r.v. = $(d - c) / \sqrt{12}$

Example: A machine designed to fill 16-ounce water bottles actually dispenses a random amount between 15.0 and 17.0 ounces. The amount $X$ of water dispensed is a Uniform($15$, $17$) random variable:

Density:
What is the probability that the bottle has less than 15.5 ounces of water?

\[ P(X < 15.5) = P(15 < X < 15.5) = \]

In general:

For \( X \sim \text{Uniform}(c, d) \):

\[ P(a < X < b) = \frac{b - a}{d - c} \]
The Normal Distribution

The density function for the normal distribution is complicated:

\[ f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2} \left( \frac{x-\mu}{\sigma} \right)^2} \text{ for all } x \]

Note that the normal distribution changes depending on the values of the mean \( \mu \) and the standard deviation \( \sigma \).

**Standard Normal Distribution** [Notation: \( \text{N}(0, 1) \)]: The normal distribution with mean \( \mu = 0 \) and standard deviation \( \sigma = 1 \).

Picture:

- Mound-shaped, symmetric, centered at 0.
- Density always positive, even in “tails.”
- Area under curve is 0.5 to left of zero, 0.5 to right of zero.
- Almost all area under curve (99.7\%) between -3 and 3.

Note: \( \text{N}(0, 1) \) distribution sometimes called the “z-distribution” and standard normal values are denoted by \( z \).
Table II in back of book gives areas between 0 and certain listed values of z.

Example: Area under N(0, 1) curve between 0 and 1.24:

Table II: Go to row labeled 1.2, column labeled .04:
Correct area =

What does this area mean?
• If Z is a r.v. with a standard normal distribution, then
  \[ P(0 < Z < 1.24) = \]
  [Note: Same as \( P(0 \leq Z \leq 1.24) \).]
• We expect that 39.25% of the values of data having a standard normal distribution will be between 0 and 1.24

Other Probabilities:

\[ P(Z > 1.24) = \]

\[ P(Z < 1.24) = \]
Values to the left of zero? Use symmetry!

\[ P(-0.54 \leq Z < 0) = \]

\[ P(Z < -0.54) = \]

\[ P(-1.75 < Z < -0.79) = \]

\[ P(-0.79 < Z < 1.16) = \]
Finding Probabilities for *any* Normal r.v.

Note: There are many different normal distributions (change $\mu$ and/or $\sigma$, get a different distribution).

- Changing $\mu$ shifts the distribution to the left or right.

- Increasing $\sigma$ makes the normal distribution wider.

- Decreasing $\sigma$ makes the normal distribution narrower.

So why so much emphasis on the *standard* normal?

**Standardizing:** If a r.v. $X$ has a normal distribution with mean $\mu$ and standard deviation $\sigma$, then the standardized variable

$$Z = \frac{X - \mu}{\sigma}$$

has a standard normal distribution.

So: We can convert *any* normal r.v. to a standard normal and then use Table II to find probabilities!
Example: Assume lengths of pregnancies are normally distributed with mean 266 days and standard deviation 16 days.
What proportion of pregnancies last less than 255 days?

What is the probability that a random pregnancy will last between 260 and 280 days?
We can also find the particular value of a normal r.v. that corresponds to a given proportion.

Example: Suppose the shortest tenth of pregnancies are classified as “unusually premature.” What’s the maximum pregnancy length that would be classified as such?

We need to “unstandardize” to get back to the $X$ value (pregnancy length).

General Rule: To unstandardize a $z$-value, use:

$$X = Z\sigma + \mu$$
More Normal Probabilities

Example: Suppose newborn babies’ weights are normally distributed with mean 7.6 pounds and std. deviation 1.1 pounds.
• What proportion of babies are greater than 9 pounds at birth?

• What is the probability that a randomly selected newborn is between 5 and 6 pounds?
• The middle 75% of babies’ weights are between what two values?

• The normal model is not appropriate for every data set.
• It tends to give a decent approximation to the behavior of many variables observed in nature.
• Why? Many natural phenomena are in fact the sum total of lots of different factors that act independently to produce the final value.
• We will see that the normal distribution can be theoretically justified as a model for the sum of many independent quantities.
Normal Approximation to the Binomial

The normal distribution is very powerful --- can be used to approximate probabilities for r.v.’s that are not normal.

Calculating binomial probabilities using Table I: doesn’t cover all values of $n$ (only 5-10, 15, 20, 25)

Using the binomial probability formula can be tedious for large $n$.

Fortunately, when $n$ is large, the binomial distribution closely resembles the normal distribution with mean $np$ and standard deviation $\sqrt{npq}$.

**Rule of Thumb:** When can this normal approximation be applied?

**Continuity Correction:** Since the normal is a continuous distribution and the binomial distribution a discrete distribution, an adjustment of 0.5 is usually made to the value of interest.
Example: A hotel has found that 5 percent of its guests will steal towels. If there are 220 rooms with guests in a hotel on a certain night, what is the probability that at least 20 of the rooms will need the towels replaced?

What is the probability that between 10 and 20 rooms will need towels replaced?
The Exponential Distribution

Often, a waiting time (a continuous and positive r.v.) can be modeled with an exponential distribution:

pdf: \[ f(x; \theta) = \frac{1}{\theta} e^{-\frac{x}{\theta}} \quad \text{for } x > 0 \text{ and } \theta > 0 \]

• Here, \( \theta \) is the mean of the exponential distribution.

For example, suppose an exponential r.v. \( X \) is the waiting time (in days) between accidents at a plant. Then \( \theta \) is the expected waiting time between accidents.

The mean waiting time is
\[ \mu = E(X) = \theta \]

The variance is \( \theta^2 \rightarrow \text{Standard deviation} = \]

Example: Suppose that the waiting time between accidents at a plant follows an exponential distribution with mean 20.

In general: \( P(X > a) = \]

Picture:
What is the probability that the time between the next two accidents will be less than 10?

Solution: \( P(X < 10) = \)

Example: If the time to failure for an electrical component follows an exponential distribution with a mean failure time of 1000 hours. What is the probability that a randomly chosen component will fail before 750 hours?
Relationship between Exponential and Poisson r.v.’s

• Suppose the Poisson distribution is used to model the probability of a specific number of events occurring in a particular interval of time or space.
• Then the time or space between events is an exponential random variable.

Why? Suppose we have a Poisson distribution with mean $\lambda t$, where $t$ is a particular length of time.

What is the probability that no events will occur before time $t$?

Note: This situation implies that the waiting time $T$ before the next event is more than $t$.

Therefore $P[T > t] =$

And so $T$ must follow an exponential distribution with mean $\theta = 1 / \lambda$. 
Example: Suppose the number of machine failures in a given interval of time follows a Poisson distribution with an average of 1 failure per 1000 hours.

What is the probability that there will be no failures during the next 2000 hours?

What is the probability that the time until the next failure is between 2000 and 2200 hours?

What is the probability that more than 2500 hours will pass before the next failure occurs?