

Basic statistics

The normal distribution has the familiar bell-shaped curve. It is the probability distribution function given by

$$P(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-(x-\mu)^2 / (2\sigma^2)}$$

The mean is μ , and the standard deviation is σ . The normal distribution curve is shown for a μ of 0 and a σ of 1.

