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

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also called the Gaussian
distribution, has the
probability density function

$$(3.15) \quad p(x) = \frac{1}{\sigma \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma^2}(x-\mu)^2\right)$$

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$$\frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}; -\infty < x < \infty$$

where the two parameters μ , σ are the mean value and the standard deviation, respectively:

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