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Definition Standard normal distribution. The simplest case of a normal distribution is known as the standard normal distribution. This is a special case when $\mu = 0$ and $\sigma = 1$, and it is described by this probability density function: $f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{x-\mu}{\sigma}^2}$. The factor $\frac{1}{\sigma\sqrt{2\pi}}$ in this expression ensures that the total area under the curve $f(x)$ is equal to one. The factor $\frac{1}{\sigma}$ in the exponent ensures that the distribution has unit ...

Normal distribution - Wikipedia

In probability theory and statistics, covariance is a measure of the joint variability of two random variables. If the greater values of one variable mainly correspond with the greater values of the other variable, and the same holds for the lesser values, (i.e., the variables tend to show similar behavior), the covariance is positive. In the opposite case, when the greater values of one ...

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