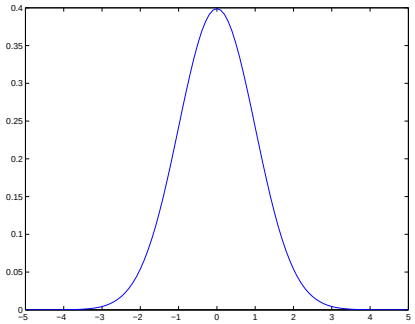
Plot



- This is a standard one dimensional Gaussian distribution.
- All Gaussians have the same shape subject to scaling and displacement.
- If x is distributed $N(x; \mu, \sigma^2)$, then $y = (x - \mu)/\sigma$ is distributed $N(y; 0, 1)$.

Comments on page 22

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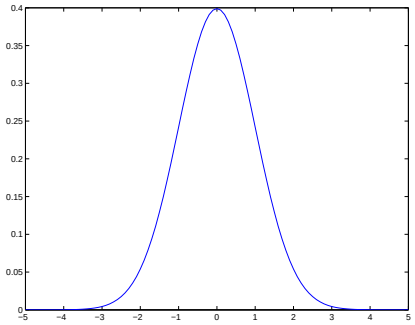
Plot



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I can't get the meaning of y=(x-u)/. how to get it?

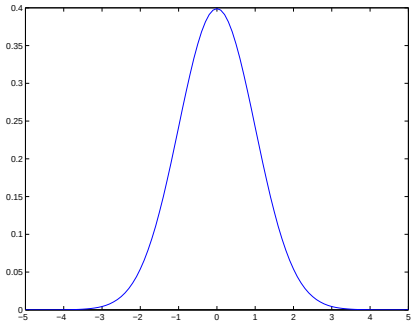
If we define a new variable y so:

y = (x=u)/sigma

then y is distributed normally with mean 0 and standard deviation 1. We've converted an arbitrary normal distribution into a standard one.

Comments on page 22

Plot



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Of course that should be:

y = (x-u)/sigma

thank you very much I understand it

Comments on page 22

3