

The normal distribution as an approximation to the binomial distribution.

→ In a binomial distribution the parameters are n & p → can be approximated by a normal distribution. $X \sim N(np, npq)$. where $\mu = np$, $\sigma = \sqrt{npq}$.

* Normal approximation can only be used if $np \geq 5$ and $nq \geq 5$

Binomial distribution $\xrightarrow{\text{approximated}}$ Normal distribution.

↓ $\xrightarrow{\text{must do continuous correction. "continuity correction"}}$ ↓
discrete distribution \rightarrow continuous distribution.

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$$P(X=a) \rightarrow P(a-0.5 < X < a+0.5)$$

Binomial Normal

$$P(X=0) \rightarrow P(-0.5 < X < 0.5)$$

$$2. P(X \geq a) = P(X > a-0.5)$$

$$3. P(X > a) = P(X > a+0.5)$$

$$4. P(X \leq a) = P(X < a+0.5)$$

$$5. P(X < a) = P(X < a-0.5)$$

$$6. P(a \leq X \leq b) = P(a-0.5 < X < b+0.5)$$

$$7. P(a < X < b) = P(a+0.5 < X < b-0.5)$$



* np & nq must ≥ 5

Example:

$$P(2 < X < 5)$$

$$= P(2.5 < X < 4.5)$$

↓ standardization process.

1. A regular tetrahedral shaped dice with its faces labelled 1, 2, 3 and 4 is tossed

200 times. Find the probability of obtaining

X ~ Number of times to obtain digit 4.

$$X \sim \text{Bin}(200, \frac{1}{4})$$

$$\text{Since } np = 200 \times \frac{1}{4} = 50 > 5$$

We can use normal distribution as an approximation.

$$\mu = np = 50, \quad \sigma = \sqrt{npq} = \sqrt{200 \times \frac{1}{4} \times \frac{3}{4}} = 6.12.$$