

Chapter 13 / **Example 11**

Using the inverse normal function

The inverse normal function uses the lower-tail area. Care should be taken when calculating with this function to ensure the correct tail is being used.

For $X \sim N(21, 9)$

1 Find x given that:

a $P(X < x) = 0.8$

b $P(X > x) = 0.4$

2 a Find a and b given that $P(a < X < b) = 0.68$ and a and b are an equal distance either side of the mean.

b Verify that this supports the statement that approximately 68% of all data for a normally distributed population is likely to lie within one standard deviation of the mean.

Open a new document and add a Calculator page.

Press **menu** 5:Probability | 5:Distributions | 3:Inverse Normal...

Enter the Area 0.8.

Set μ to 21 and σ to 3.

Press **enter**.

$x = 23.5$.

To use the inverse normal function, find $1 - P(X < x) = 0.4$, that is $P(X < x) = 1 - 0.4 = 0.6$.

Press **menu** 5:Probability | 5:Distributions | 3:Inverse Normal...

Enter the Area 0.6.

Set μ to 21 and σ to 3.

Press **enter**.

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$$x = 21.8.$$

invNorm(0.8,21,3)	23.5249
invNorm(0.6,21,3)	21.76

$$P(x < b) = 0.5 + \frac{0.68}{2} = 0.84.$$

Press **menu** 5:Probability | 5:Distributions | 3:Inverse Normal...

Enter the Area 0.84.

Set μ to 21 and σ to 3.

Press **enter**.

Inverse Normal

Area: 0.84

μ : 21

σ : 3

OK Cancel

$$b = 24.0.$$

$$a = 21 - (24.0 - 21) = 18.0.$$

$$18.0 = \mu - \sigma, \quad 24.0 = \mu + \sigma.$$

invNorm(0.8,21,3)	23.5249
invNorm(0.6,21,3)	21.76
invNorm(0.84,21,3)	23.9834