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Note that the normal distribution is actually a family of distributions, since μ and σ^2 determine the 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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The normal distribution, also called the Gaussian distribution, has the probability density function (3.15)
$$p(x) = \frac{1}{\sigma \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma^2} \left(\frac{x - \mu}{\sigma}\right)^2\right); \quad -\infty < x < \infty$$
 where the two parameters μ, σ are the mean value and the standard deviation, respectively:

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