



Figure 9.2. A normal distribution (Eq. (9.2)) in which $\mu = 0$. The x axis is scaled by the standard deviation, σ , and the y axis is scaled by σ^{-1} . The shaded area is the integral under the curve for plus or minus one standard deviation, $\pm \sigma$, and represents 68.2% of the total area under the curve. The area under the curve bounded by $\pm 2\sigma$ is 95.4% of the total area.