

Percentiles From z-scores (and vice versa)

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When X is normally distributed, namely $X = N(\text{mean}, \text{std dev})$, then $Z = \frac{X - \text{Mean}}{\text{Std Dev}}$ is $N(0,1)$, i.e., the corresponding standard scores are normally distributed, with mean 0 and std dev 1.

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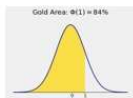
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Moreover, there is a single lookup table for percentiles for Z .

The Conversion Table

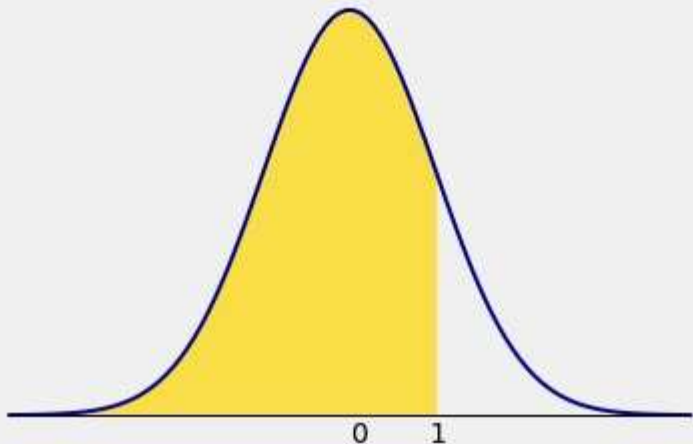
z-scores and percentiles



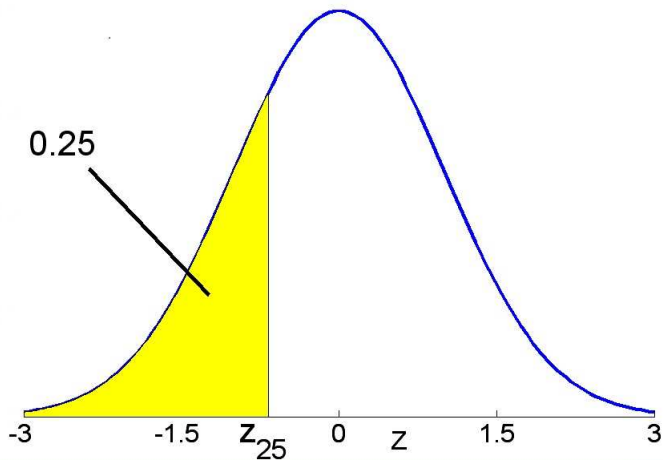
| Z'score | Percentile | Z'score | Percentile | Z'score | Percentile | Z'score | Percentile |
|---------|------------|---------|------------|---------|------------|---------|------------|
| -3.5 | 0.02 | -1.0 | 15.87 | 0.0 | 50.00 | 1.1 | 86.43 |
| -3.0 | 0.13 | -0.95 | 17.11 | 0.05 | 51.99 | 1.2 | 88.49 |
| -2.9 | 0.19 | -0.90 | 18.41 | 0.10 | 53.98 | 1.3 | 90.32 |
| -2.8 | 0.26 | -0.85 | 19.77 | 0.15 | 55.96 | 1.4 | 91.92 |
| -2.7 | 0.35 | -0.80 | 21.19 | 0.20 | 57.93 | 1.5 | 93.32 |
| -2.6 | 0.47 | -0.75 | 22.66 | 0.25 | 59.87 | 1.6 | 94.52 |
| -2.5 | 0.62 | -0.70 | 24.20 | 0.30 | 61.79 | 1.7 | 95.54 |
| -2.4 | 0.82 | -0.65 | 25.78 | 0.35 | 63.68 | 1.8 | 96.41 |
| -2.3 | 1.07 | -0.60 | 27.43 | 0.40 | 65.54 | 1.9 | 97.13 |
| -2.2 | 1.39 | -0.55 | 29.12 | 0.45 | 67.36 | 2.0 | 97.72 |
| -2.1 | 1.79 | -0.50 | 30.85 | 0.50 | 69.15 | 2.1 | 98.21 |
| -2.0 | 2.28 | -0.45 | 32.64 | 0.55 | 70.88 | 2.2 | 98.61 |
| -1.9 | 2.87 | -0.40 | 34.46 | 0.60 | 72.57 | 2.3 | 98.93 |
| -1.8 | 3.59 | -0.35 | 36.32 | 0.65 | 74.22 | 2.4 | 99.18 |
| -1.7 | 4.46 | -0.30 | 38.21 | 0.70 | 75.80 | 2.5 | 99.38 |
| -1.6 | 5.48 | -0.25 | 40.13 | 0.75 | 77.34 | 2.6 | 99.53 |
| -1.5 | 6.68 | -0.20 | 42.07 | 0.80 | 78.81 | 2.7 | 99.65 |
| -1.4 | 8.08 | -0.15 | 44.04 | 0.85 | 80.23 | 2.8 | 99.74 |
| -1.3 | 9.68 | -0.10 | 46.02 | 0.90 | 81.59 | 2.9 | 99.81 |
| -1.2 | 11.51 | -0.05 | 48.01 | 0.95 | 82.89 | 3.0 | 99.87 |
| -1.1 | 13.57 | -0.0 | 50.00 | 1.0 | 84.13 | 3.5 | 99.98 |

From z-scores to percentiles, visually

Gold Area: $\Phi(1) \approx 84\%$

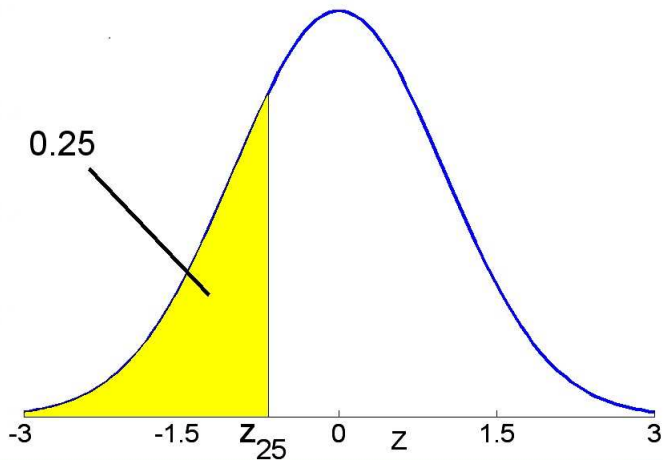


From percentiles to z-scores, visually



What z-score corresponds to the 25th percentile?

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What z-score corresponds to the 25th percentile? This can also be read off the table, “by reading it backwards”.

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Also, we won't always find in the table the numbers we want. Generally, we will have to settle for approximate answers, and occasionally average two numbers found in the table.

Using the table to find percentiles

If Bio test scores are $B = N(75,5)$, and Chem test scores are $C = N(80,4)$, then $z_B = \frac{b-75}{5}$ and $z_C = \frac{c-80}{4}$ are both $N(0,1)$.

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What percentage of Bio test scores are (at or) below 82? Find $z_B = \frac{82-75}{5} = 1.4$ and the table says about 92%.

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What percentage of Bio test scores are (at or) below 82? Find $z_B = \frac{82-75}{5} = 1.4$ and the table says about 92%. Getting 8 on this Bio test puts one at the 92nd percentile!

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What percentage of Bio test scores are (at or) below 70?

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What percentage of Bio test scores are (at or) below 70? Find $z_B = \frac{70-75}{5} = -1$

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Using the table to find percentiles

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What percentage of Bio test scores are between 70 and 82? We are in luck: we just learned that 92% of the scores are at or below 82, whereas 16% are at or below 70. Hence, by subtracting, we see that $92\% - 16\% = 76\%$ of the Bio test scores are between 70 and 82.

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What percentage of Bio test scores are between 69 and 72? We have to work with these numbers separately, and then subtract. No prior work helps. Find $z_B = \frac{69-75}{5} = -1.2$ and the table says about 11.5%.

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What percentage of Bio test scores are between 69 and 72? We have to work with these numbers separately, and then subtract. No prior work helps. Find $z_B = \frac{69-75}{5} = -1.2$ and the table says about 11.5%. (Getting 69 on this Bio test puts one at the 11 and a half-th percentile.) Also, find $z_B = \frac{72-75}{5} = -0.6$

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What percentage of Bio test scores are between 69 and 72? We have to work with these numbers separately, and then subtract. No prior work helps. Find $z_B = \frac{69-75}{5} = -1.2$ and the table says about 11.5%. (Getting 69 on this Bio test puts one at the 11 and a half-th percentile.) Also, find $z_B = \frac{72-75}{5} = -0.6$ and the table says about 27.5%. (Getting 72 on this Bio test puts one at the 27 and a half-th percentile.) Subtracting, $27.5\% - 11.5\% = 16\%$, we that about 16% of the Bio test scores are between 69 and 72.

What to do when the table won't cooperate

Earlier, we saw that a specific Bio test score of $b = 78$ results in a standard (or z -score) of $z_B = \frac{78-75}{5} = 0.6667$.

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Question: What percentile corresponds to about $2/3$ of a standard deviation below the mean?

Using the table to find z-scores

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The table “read backwards” reveals that a z-score of 0.25 corresponds to the 60th percentile. Hence, the answer is 0.24 std dev above the mean price for the Audi, namely $\$26\text{K} + \$1\text{K} = \$27\text{K}$.

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So, $A - 26 = (0.25)(4)$

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The table “read backwards” reveals that a z-score of -0.85 corresponds to the 20th percentile. Hence, the answer is 0.85 std dev below the mean price for the Merc, namely $\$35K - (0.85)\$3K = \$32.45K$.

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So, $M - 35 = (-0.85)(3)$ and $M = 35 - (0.85)(3) = 32.45$.

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Assume that in Georgia adult men's heights (in inches) are $N(69.2, 3.1)$ and that adult women's heights are $N(64.5, 2.6)$.

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5. What is the 8th percentile height for men?