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Normal Approximations - Mathematics A-Level Revision

The normal distribution can be used as an approximation to the binomial distribution, under certain circumstances, namely: If $X \sim B(n, p)$ and if n is large and/or p is close to $\frac{1}{2}$, then X is approximately $N(np, npq)$ (where $q = 1 - p$). In some cases, working out a problem using the Normal distribution may be easier than using a Binomial.

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What Is the Normal Approximation to Binomial Distribution?

By using some mathematics it can be shown that there are a few conditions that we need to use a normal approximation to the binomial distribution. The number of observations n must be large enough, and the value of p so that both np and $n(1 - p)$ are greater than or equal to 10. This is a rule of thumb, which is guided by statistical practice.

Normal Approximation: Some Recent Advances

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