Ex $X \sim \mathcal{N}(m ; \sigma^2)$

$$p\left(m - 1{,}96\sigma < X < m + 1{,}96\sigma\right) =$$

On pose $Y = \dfrac{X - m}{\sigma} \sim \mathcal{N}(0,1)$ tabulé p53.

$$= p\left(-1{,}96 < Y < 1{,}96\right)$$

$$= F_Y(1{,}96) - F_Y(-1{,}96)$$

$$= 2F_Y(1{,}96) - 1$$

$$= 2 \times 0{,}9750 - 1$$

$$= 0{,}95 \text{ soit } 95\%$$