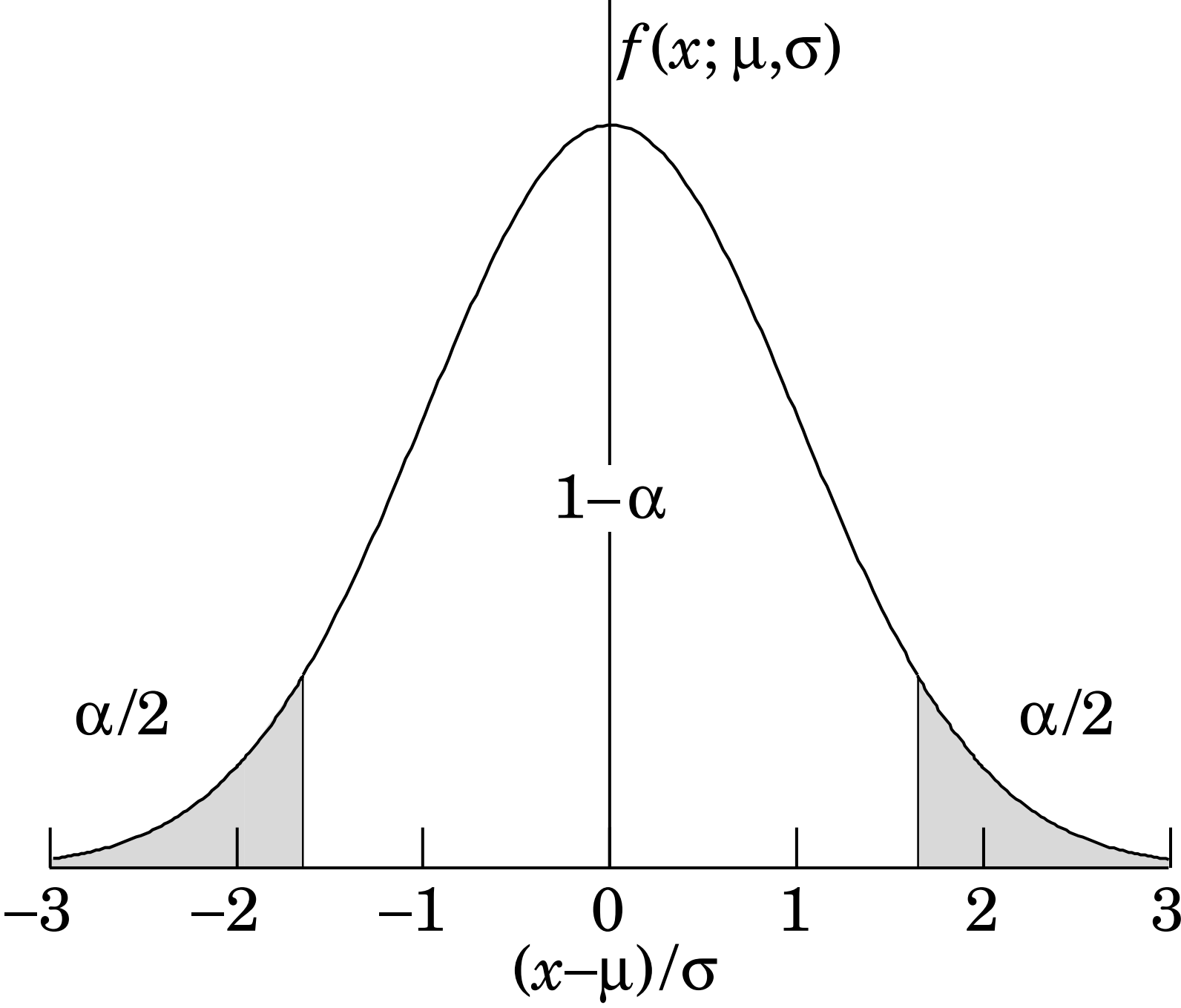
$f(x;\mu,\sigma)$
$1-\alpha$
$\alpha/2$
$\alpha/2$
−3
−2
−1
0
1
2
3
$(x-\mu)/\sigma$