Effect of changing standard deviation σ $\mu = 0, \, \sigma = 0.5$ 0.8 - $\mu = 0, \, \sigma = 1.5$ $\mu = 0$, $\sigma = 3.0$ 0.7 0.6 -Probability density
0 0 0
0 0 0 0.2 0.1 0.0 -7.5 0.0 2.5 5.0 7.5 -5.0 **-**2.5 -10.0 10.0 Χ