

*Abstract:*

The aim of this paper is to present the well-known normality tests used in practice and to compare them. The first chapter consists of the basic concepts and properties of the normal distribution. In the second chapter 6 normality tests are treated, namely Kolmogorov-Smirnov, Lilliefors, Shapiro-Wilk, Anderson-Darling, D'Agostino-Pearson and Jarque-Bera. For each test, test statistic and shape of critical region are given, among others. The third chapter, with empirical study, contains two parts. In the first part, nature of the study is briefly explained and level of significance declared by tests is empirically-checked. In the second part, power of tests is empirically compared against various alternatives and the results are discussed.