

Difference of two Normal random variables.

If X, Y independent Normal random variables, then

$X - Y$ is a Normal random variable too (because $-Y$ is Normal)
with mean $\mu_x - \mu_y$ and variance $\sigma_x^2 + \sigma_y^2$.

$$P(X - Y \leq 5) = P\left(\frac{X - Y - (\mu_x - \mu_y)}{\sqrt{\sigma_x^2 + \sigma_y^2}} \leq \frac{5 - (\mu_x - \mu_y)}{\sqrt{\sigma_x^2 + \sigma_y^2}}\right)$$

E.g. If $\mu_x = 10$ $\mu_y = 2$
 $\sigma_x^2 = 7$ $\sigma_y^2 = 12$

$$\begin{aligned} &= P\left(Z \leq \frac{5 - (10 - 2)}{\sqrt{7 + 12}}\right) \\ &= P(Z \leq -0.69) \\ &= P(Z \geq 0.69) \\ &= 1 - P(Z \leq 0.69) \\ &= 1 - F_Z(0.69) \\ &= 1 - 0.7549 = 0.2451 \end{aligned}$$