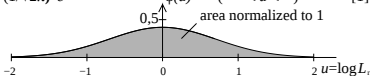


Two standard normal functions according to *Gauß*

Density function $\varphi(u)$

$$\varphi(u) = (1/\sqrt{2\pi}) \cdot e^{-(1/2) \cdot u^2}$$

$$\varphi(u) \quad (-\infty < u < \infty) \quad [1]$$



Distribution function $\Phi(u)$

$$\Phi(u) = (1/\sqrt{2\pi}) \int_{-\infty}^u e^{-(1/2) \cdot t^2} dt$$

$$-0.5 \Phi(u) \quad [2]$$

