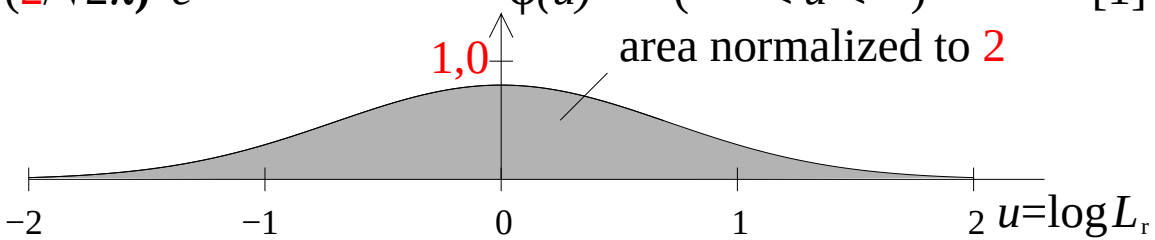
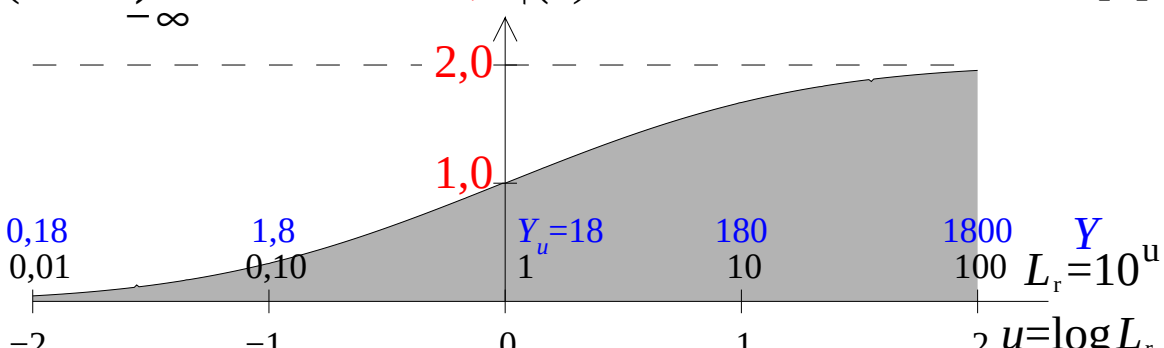
Two standard normal functions according to *Gauß*

Density function $\varphi(u)$

$$\varphi(u)=(2/\sqrt{2\pi})\cdot e^{-(1/2)\cdot u^2} \qquad (-\infty < u < \infty) \qquad [1]$$



Distribution function $\phi(u)$

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