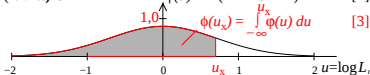


Two standard normal functions according to *Gauß*

Density function $\phi(u)$

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



Distribution function $\Phi(u)$

$$\Phi(u) = (2/\sqrt{2\pi}) \int_{-\infty}^u e^{-(1/2) \cdot t^2} dt \quad -1,0 \leq \Phi(u) \leq 1,0 \quad [2]$$

