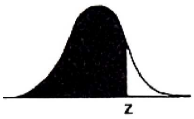

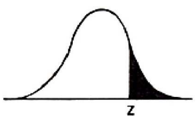

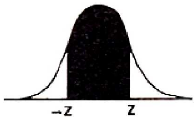

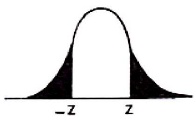

z	$\Phi(z)$	$1-\phi(z)$	$2\Phi(z)-1$	$2-2\Phi(z)$
0.0	.500	.500	.0000	1.0000
0.1	.540	.460	.0797	.9203
0.2	.579	.421	.159	.841
0.3	.618	.382	.236	.764
0.4	.655	.345	.311	.689
0.5	.691	.309	.383	.617
0.6	.726	.274	.451	.549
0.7	.758	.242	.516	.484
0.8	.788	.212	.576	.424
0.9	.816	.184	.632	.368
1.0	.841	.159	.683	.317
1.1	.864	.136	.729	.271
1.2	.885	.115	.770	.230
1.3	.9032	.0968	.806	.194
1.4	.9192	.0808	.838	.162
1.5	.9332	.0668	.866	.134
1.6	.9452	.0548	.890	.110
1.7	.9554	.0446	.9109	.0891
1.8	.9641	.0359	.9281	.0719
1.9	.9713	.0287	.9425	.0575
2.0	.9772	.0228	.9545	.0455
2.1	.9821	.0179	.9643	.0357
2.2	.9861	.0139	.9722	.0278
2.3	.9893	.0107	.9786	.0217
2.4	.99180	.00820	.9836	.0164
2.5	.99379	.00621	.9876	.0124
2.6	.99534	.00466	.99068	.00932
2.7	.99653	.00347	.99307	.00693
2.8	.99744	.00256	.99489	.00511
2.9	.99813	.00187	.99627	.00373
3.0	.99865	.00135	.99730	.00270
3.1	.999032	.000968	.99806	.00194
3.2	.999313	.000687	.99863	.00137
3.3	.999517	.000483	.999033	.000967
3.4	.999663	.000337	.999326	.000674
3.5	.999767	.000233	.999535	.000465
3.6	.999841	.000159	.999682	.000318
3.7	.999892	.000108	.999784	.000216
3.8	.9999277	.0000723	.999855	.000145
3.9	.9999519	.0000481	.9999038	.0000962
4.0	.9999683	.0000317	.9999367	.0000633

Tabelle 62.1: Werte der standardisierten Normalverteilung $N(0,1)$.

Beispiel 62.6 Allgemeine Normalverteilung. Eine kontinuierliche Zufallsvariable X genügt einer allgemeinen Normalverteilung oder $N(\mu,\sigma^2)$–Verteilung oder Gauß–Verteilung mit Erwartungswert μ und Varianz σ^2, wenn ihre Dichte gegeben ist durch

$$\varphi(x) = \frac{1}{\sqrt{2\pi}\,\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}},$$