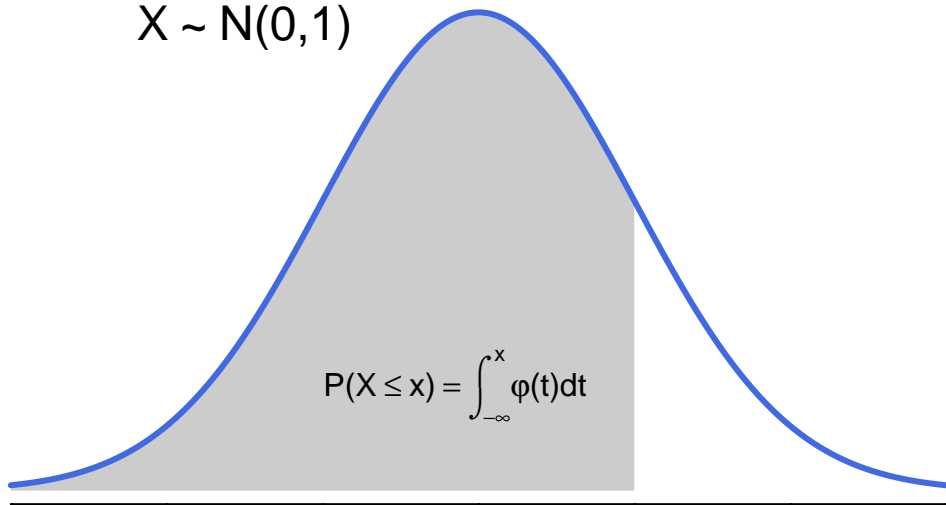


$X \sim N(0,1)$



$$P(X \leq x) = \int_{-\infty}^x \phi(t) dt$$