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The following function defined on the real line

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left\{-\frac{(x-\mu)^2}{2\sigma^2}\right\} \quad (1)$$

is called the probability density function (*pdf*) of a normal distribution with mean μ and variance σ^2 The equation (1) on page 1 of Section 1 is called standard normal pdf if $\mu = 0$ and $\sigma = 1$.

Billingsley's [1, see Chapter 5] book was published in New York (See also Karatzas and Shreve [3, Optional]). Harrison and Reiman [2] have a paper in The Annals of Probability.

페이지 201와 202의 그림 11.1과 그림 11.2은 그림 11.3과 관계가 있나?

Acknowledgement

Thanks everyone!

References

- [1] Billingsley, P. (1968) *Convergence of Probability Measures* John Wiley & Sons, New York.
- [2] Harrison, J. M. and Reiman, M. I. *The Annals of Probability* **9**, 302–308.
- [3] Karatzas, I. and Shreve, S. (1988) *Brownian Motion and Stochastic Calculus* Springer-Verlag, New York.