Contents

1 Normal function

The following function defined on the real line

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} \exp\Big\{-\frac{(x-\mu)^2}{2\sigma^2}\Big\} \tag{1}$$

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

Billingsley's [2, see Cahpter 5] book was published in New York (See also Kartzas and Shereve [4, Optional]). Harrison and Reiman [3] 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] Lulu, J. M. and Reiman, M. I. *The Annals of Probability* **9**, 302–308.

[2] Billingsley, P. (1968) *Convergence of Probability Measures* John Wiley & Sons, New York.

[3] Harrison, J. M. and Reiman, M. I. *The Annals of Probability* **9**, 302–308.

[4] Karatzas, I. and Shereve, S. (1988) *Brownian Motion and Stochastic Calculus* Springer-Verlag, New York.