

## Contents

1 Gaussian Distribution	1
감사의 글	1

## List of Figures

## List of Tables

## 1 Gaussian Distribution

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  $\mu$  and variance  $\sigma^2$ . ... 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 Shereve [3, Optional]). Harrison and Reiman [2] have a paper in The Annals of Probability.

페이지 ??와 ??의 그림 ??과 그림 ??은 그림 ??과 관계가 있나?

## 감사의 글

모두에게 감사합니다.

## References

- [1] Billingsley, P. (1968) *Convergence of Probability Measures* John Wiley & Sons, New York.
- [2] Harrison, J. M. and Reiman, M. I. (1981). Reflected Brownian Motion on an Orthant *The Annals of Probability* **9**, 302–308.
- [3] Karatzas, I. and Shereve, S. (1988) *Brownian Motion and Stochastic Calculus* Springer-Verlag, New York.