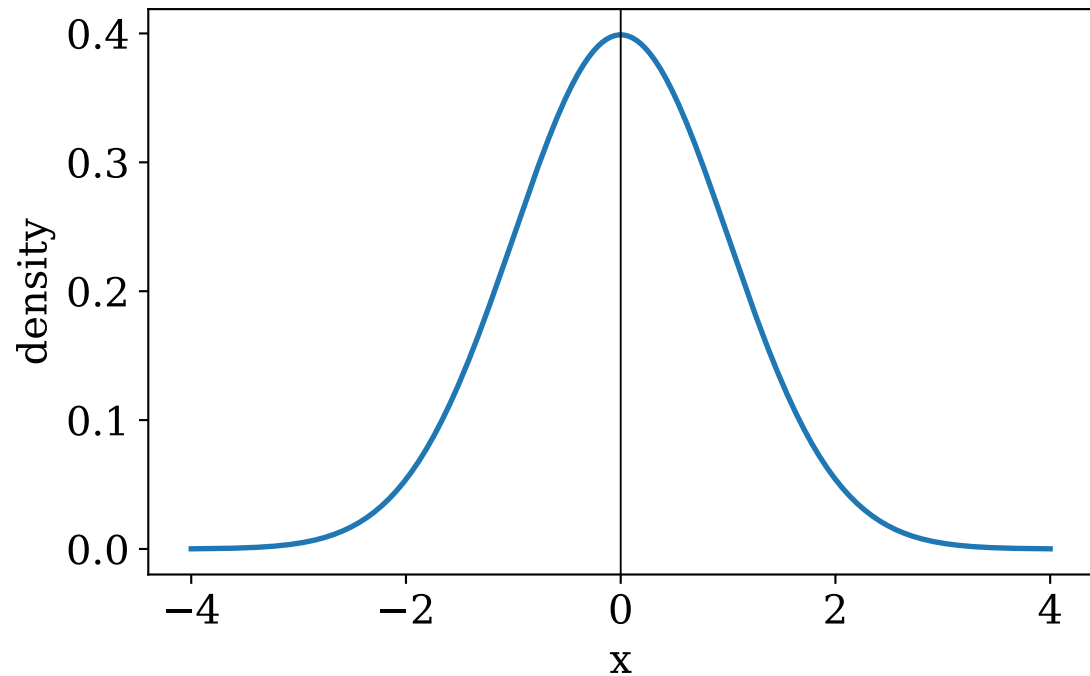


Standard Normal PDF
 $X \sim \mathcal{N}(0, 1)$



Chi-square PDFs (analytic)

$$Z = \sum_{i=1}^k X_i^2 \text{ with } X_i \sim \mathcal{N}(0, 1)$$

