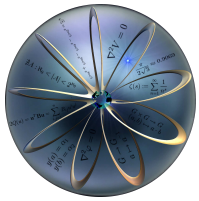

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unit normal loss function

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The function, UNL, is defined by

$$UNL(c) = \int_c^{\infty} (t - c) f(t) dt$$

where c is a constant and $f(.)$ is the normal probability distribution function. An alternative computational formula for UNL is the following:

$$UNL(z) = f(z) - z(1 - F(z))$$

where $f(.)$ and $F(.)$ are the probability distribution function and cumulative distribution function for Standard Normal Distribution respectively.
Remark. This function has an extensive use in Risk Analysis and the Theory of Blackjack.