

```

f[s0_, d0_, W0_] := Module[{s = s0, Dif = d0, W = W0},
  nt = 1000; (*Teilnehmer*); n = 2; (*MonteCarlo Läufe*)
  W = Exp[-s^2 / 2 + s #] & /@ W;
  EW = 0; V = 0;
  For[i = 1, i ≤ n, i++,
    T = 0;
    For[j = 1, j ≤ nt, j++,
      If[W[[i, j]] - Dif / 100 > Total[W[[i]]] / nt, T++];
    ];
    EW += T;
    V += T^2;
  ];
  EW / n / nt // N
]

```

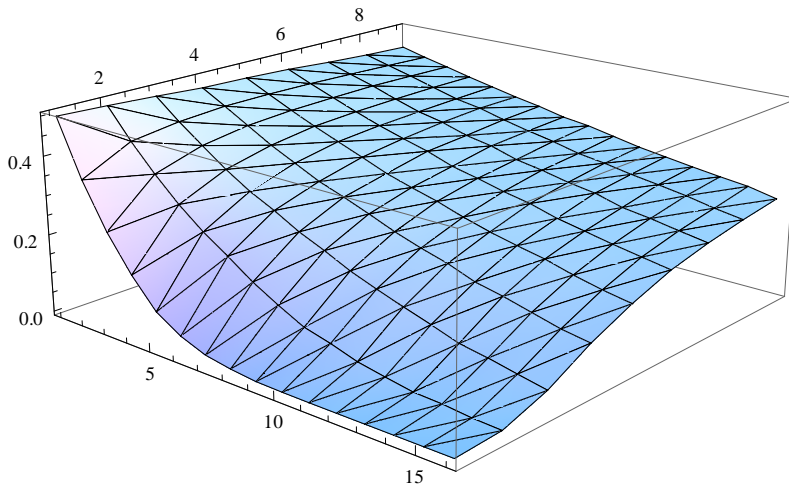
```

W = RandomReal[NormalDistribution[], {n, nt}];
A = Table[f[a / 10. Sqrt[1 / 12], b, W], {a, 1, 9}, {b, 0, 15}]; MatrixForm[A]

```

0.499	0.3565	0.2435	0.155	0.0835	0.0445	0.02	0.009	0.002	0.0005	0.	0.
0.4935	0.418	0.3515	0.292	0.2415	0.1995	0.155	0.1185	0.0855	0.068	0.0465	0.0335
0.4865	0.435	0.389	0.344	0.305	0.274	0.2385	0.2105	0.1795	0.155	0.132	0.1105
0.478	0.4435	0.4075	0.3715	0.341	0.3105	0.2875	0.2625	0.236	0.214	0.195	0.1695
0.4745	0.4445	0.4155	0.388	0.3625	0.3375	0.3115	0.292	0.274	0.2515	0.2325	0.217
0.469	0.443	0.4185	0.3945	0.372	0.3525	0.3345	0.311	0.296	0.279	0.2655	0.2455
0.46	0.4395	0.4205	0.398	0.3775	0.3635	0.343	0.3305	0.31	0.298	0.283	0.272
0.453	0.4355	0.4185	0.4	0.382	0.3705	0.353	0.3375	0.324	0.3075	0.2975	0.2845
0.448	0.431	0.416	0.4	0.3855	0.371	0.3585	0.343	0.334	0.32	0.306	0.2955

```
ListPlot3D[A, Mesh → All]
```



```
f[4 / 10. Sqrt[3 / 12], 10, W]
```

```
0.2765
```

```
10 * 1000 * %
```

```
1705.
```

$.5 \times 0.9 + .5 \times 1.1$

1.

$500 * 30$

15 000

3 %

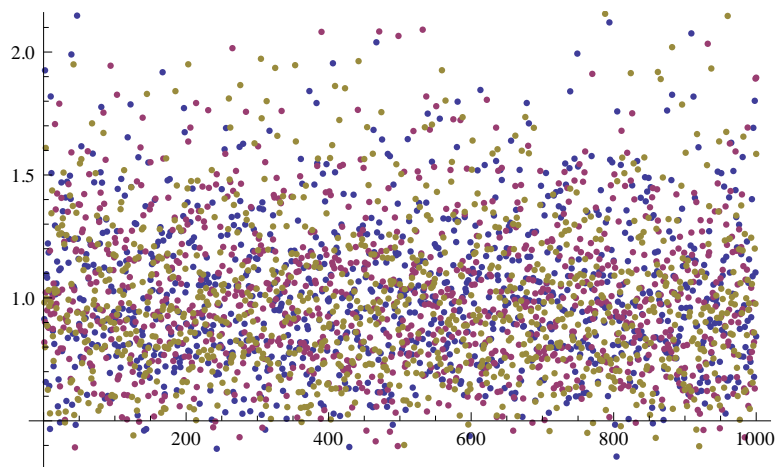
0.8295

1 - %

0.1705

W

ListPlot [Transpose [W]]



Mean [#] & /@ Transpose [W]

{1.0216, 1.00833, 0.996561}

EW = 13

13