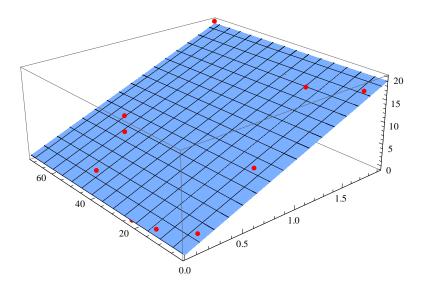
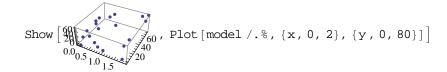
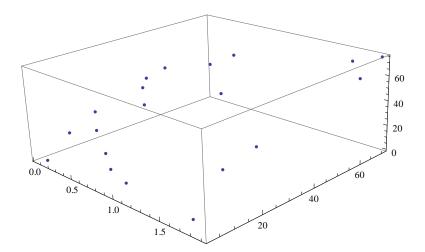
Show [ListPointPlot3D[1, PlotStyle \rightarrow Directive [PointSize [Medium], Red]], Plot3D[model /. fi, $\{x, 0, 2\}, \{y, 0, 80\}$]]



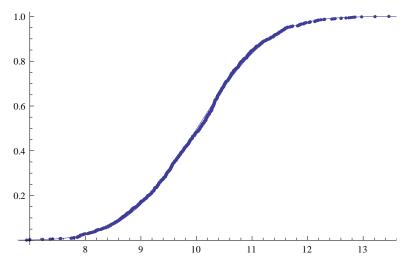




Normal

```
PDF [NormalDistribution[a, b], x]
L = RandomReal [NormalDistribution [10, 1], 1000];
ListPlot[L]
13
12
                                                                         1000
                              400
                                                           800
n = Length[L]; \ Ls = Sort[L]; \ F = Table[\{Ls[[i]], i \ / \ n\}, \ \{i \ , \ 1, \ n\}];
ListPlot[F]
1.0
0.8
0.6
0.4
0.2
                                   10
                                               11
                                                          12
fi = FindFit[F, CDF[NormalDistribution[a, b], x], {a, b}, x]
\{\texttt{a} \rightarrow \texttt{10.01}\,\texttt{,}\, \texttt{b} \rightarrow \texttt{1.01656}\}
```

Show [ListPlot[F], Plot[CDF[NormalDistribution[a, b], x] /. fi, $\{x, 6, 14\}$]]



CDF [NormalDistribution[a, b], x]

$$\frac{1}{2} \left(1 + \operatorname{Erf} \left[\frac{-a + x}{\sqrt{2} b} \right] \right)$$

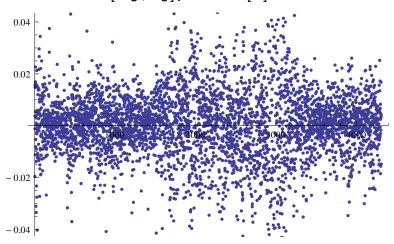
DAX

fit

g[[1]]

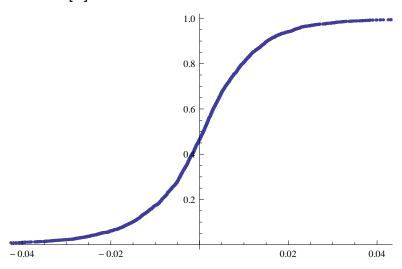
1443.2

d = Differences[Log /@ g]; ListPlot[d]



 $n = Length[d]; \, ds = Sort[d]; \, F = Sort[Table[\{ds[[i]], \, i \, / \, n\}, \, \{i, 1, \, n\}]];$

ListPlot[F]



 $model = b / Abs[x - u] ^ (1 + a)$

b Abs
$$[-u + x]^{-1-a}$$

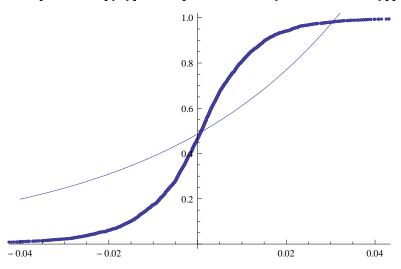
model = CDF [NormalDistribution[a, b], x]

$$\frac{1}{2} \left(1 + \text{Erf} \left[\frac{-a + x}{\sqrt{2}} \right] \right)$$

fi = FindFit[F, model, {a, b, u}, x]

FindFit::cvmit: Failed to converge to the requested accuracy or precision within 100 iterations. \gg {a \rightarrow 26.5444, b \rightarrow 89.7156, u \rightarrow 1.20858}

Show [ListPlot[$\{F\}$], Plot[model /. fi, $\{x, -0.04, 0.04\}$]]



StandardDeviation[NormalDistribution[a, b]] /. fi

0.0108574

```
Sum[F[[i,1]] * (F[[i+1,2]] - F[[i,2]]), {i,1,n-1}] // N
0.00037817

StandardDeviation[ds]
0.0137907
2500 * .01
25.
100
100

Sum[25^i Exp[-25]/i!, {i,0,20}] // N
0.185492

Sum[2500!/k!/(2500-k)! .01^k (1-.01)^(2500-k), {k,0,20}]
0.184188
```