UE5-Ex16
Mittwoch, 2. Mai 2018 23:00
$K = \overline{\Phi}^{-1} \left(1 - \frac{\alpha}{2} \right) = 0$ $\alpha = 1 - \rho = 1 - 0.9 = 0.1$
L = K L = 0.02 K = 1.6449
$L = \frac{k}{2\sqrt{n}} = \sum_{k=1}^{\infty} \left(-1 \sqrt{n} \right) = k$
1 K 1 ² / 1.6449
$h = \left(\begin{array}{c} \mathcal{K} \\ \mathcal{I} \end{array}\right)^2 = \left(\begin{array}{c} 1.6449 \\ 0.02 \cdot 2 \end{array}\right)^{1/2}$
n = 1691