

Unless otherwise specified, W is a Brownian motion with filtration \mathcal{W}
Define

$$\operatorname{erf}(\ell) \stackrel{\text{def}}{=} \frac{1}{\sqrt{\pi}} \int_{t=-\ell}^{\ell} \exp[-t^2] dt; \quad \ell \in \mathbb{R}$$

Technology

1. 0 points Compute $1 + 1$.

$= 2$