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

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

Technology

1. $\boxed{\text{0 points}}$ Compute $1 + 1$.