

Verteilungsfunktion $\Phi(x)$ der standardisierten Normalverteilung $N(0, 1)$

$$P(X < x) = \Phi(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x e^{-\frac{t^2}{2}} dt \quad \text{und} \quad \Phi(-x) = 1 - \Phi(x)$$

x	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	.5000	.5039	.5079	.5119	.5159	.5199	.5239	.5279	.5318	.5358
0.1	.5398	.5437	.5477	.5517	.5556	.5596	.5635	.5674	.5714	.5753
0.2	.5792	.5831	.5870	.5909	.5948	.5987	.6025	.6064	.6102	.6140
0.3	.6179	.6217	.6255	.6293	.6330	.6368	.6405	.6443	.6480	.6517
0.4	.6554	.6590	.6627	.6664	.6700	.6736	.6772	.6808	.6843	.6879
0.5	.6914	.6949	.6984	.7019	.7054	.7088	.7122	.7156	.7190	.7224
0.6	.7257	.7290	.7323	.7356	.7389	.7421	.7453	.7485	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7703	.7733	.7763	.7793	.7823	.7852
0.8	.7881	.7910	.7938	.7967	.7995	.8023	.8051	.8078	.8105	.8132
0.9	.8159	.8185	.8212	.8238	.8263	.8289	.8314	.8339	.8364	.8389
1.0	.8413	.8437	.8461	.8484	.8508	.8531	.8554	.8576	.8599	.8621
1.1	.8643	.8665	.8686	.8707	.8728	.8749	.8769	.8790	.8810	.8829
1.2	.8849	.8868	.8887	.8906	.8925	.8943	.8961	.8979	.8997	.9014
1.3	.9032	.9049	.9065	.9082	.9098	.9114	.9130	.9146	.9162	.9177
1.4	.9192	.9207	.9221	.9236	.9250	.9264	.9278	.9292	.9305	.9318
1.5	.9331	.9344	.9357	.9369	.9382	.9394	.9406	.9417	.9429	.9440
1.6	.9452	.9463	.9473	.9484	.9494	.9505	.9515	.9525	.9535	.9544
1.7	.9554	.9563	.9572	.9581	.9590	.9599	.9607	.9616	.9624	.9632
1.8	.9640	.9648	.9656	.9663	.9671	.9678	.9685	.9692	.9699	.9706
1.9	.9712	.9719	.9725	.9731	.9738	.9744	.9750	.9755	.9761	.9767
2.0	.97725	.97778	.97830	.97882	.97932	.97981	.98030	.98077	.98123	.98169
2.1	.98213	.98257	.98299	.98341	.98382	.98422	.98461	.98499	.98537	.98573
2.2	.98609	.98644	.98679	.98712	.98745	.98777	.98808	.98839	.98869	.98898
2.3	.98927	.98955	.98983	.99009	.99035	.99061	.99086	.99110	.99134	.99157
2.4	.99180	.99202	.99224	.99245	.99265	.99285	.99305	.99324	.99343	.99361
2.5	.99379	.99396	.99413	.99429	.99445	.99461	.99476	.99491	.99506	.99520
2.6	.99533	.99547	.99560	.99573	.99585	.99597	.99609	.99620	.99631	.99642
2.7	.99653	.99663	.99673	.99683	.99692	.99702	.99711	.99719	.99728	.99736
2.8	.99744	.99752	.99759	.99767	.99774	.99781	.99788	.99794	.99801	.99807
2.9	.99813	.99819	.99825	.99830	.99835	.99841	.99846	.99851	.99855	.99860
x	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
3.0	..8650	..9032	..9313	..9517	..9663	..9767	..9841	..9892	..9928	..9952

$$P(|X| < x) = \Phi(x) - \Phi(-x) = 2\Phi(x) - 1$$