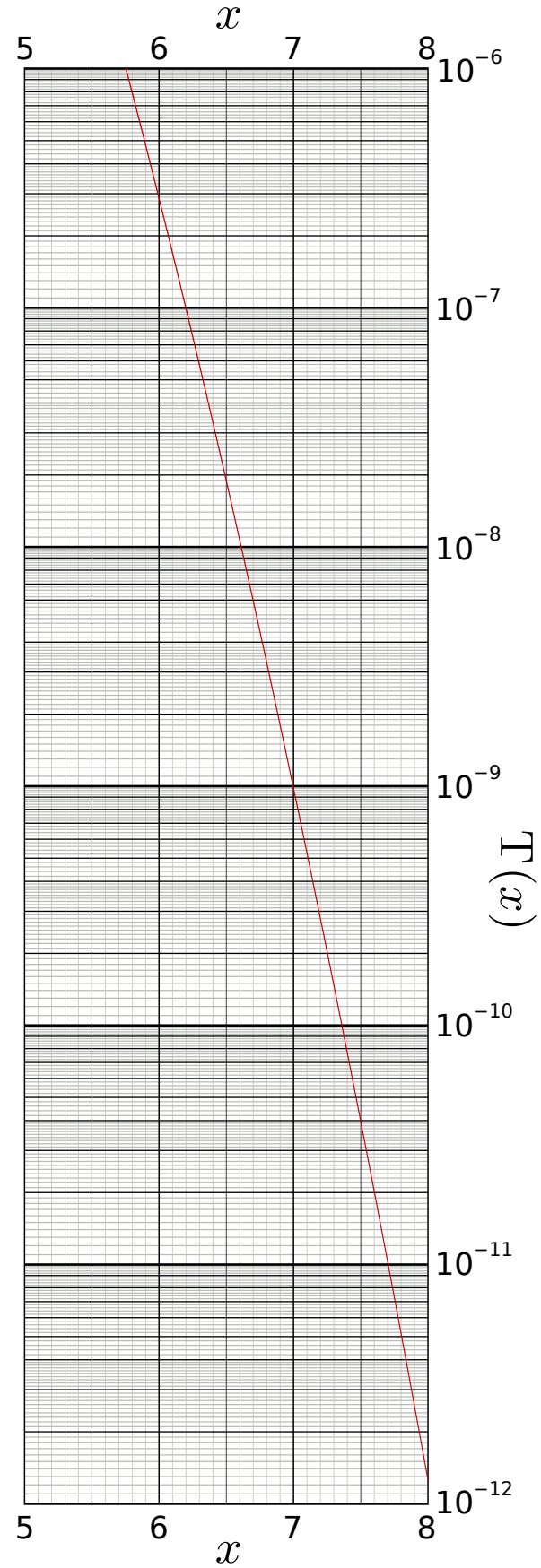
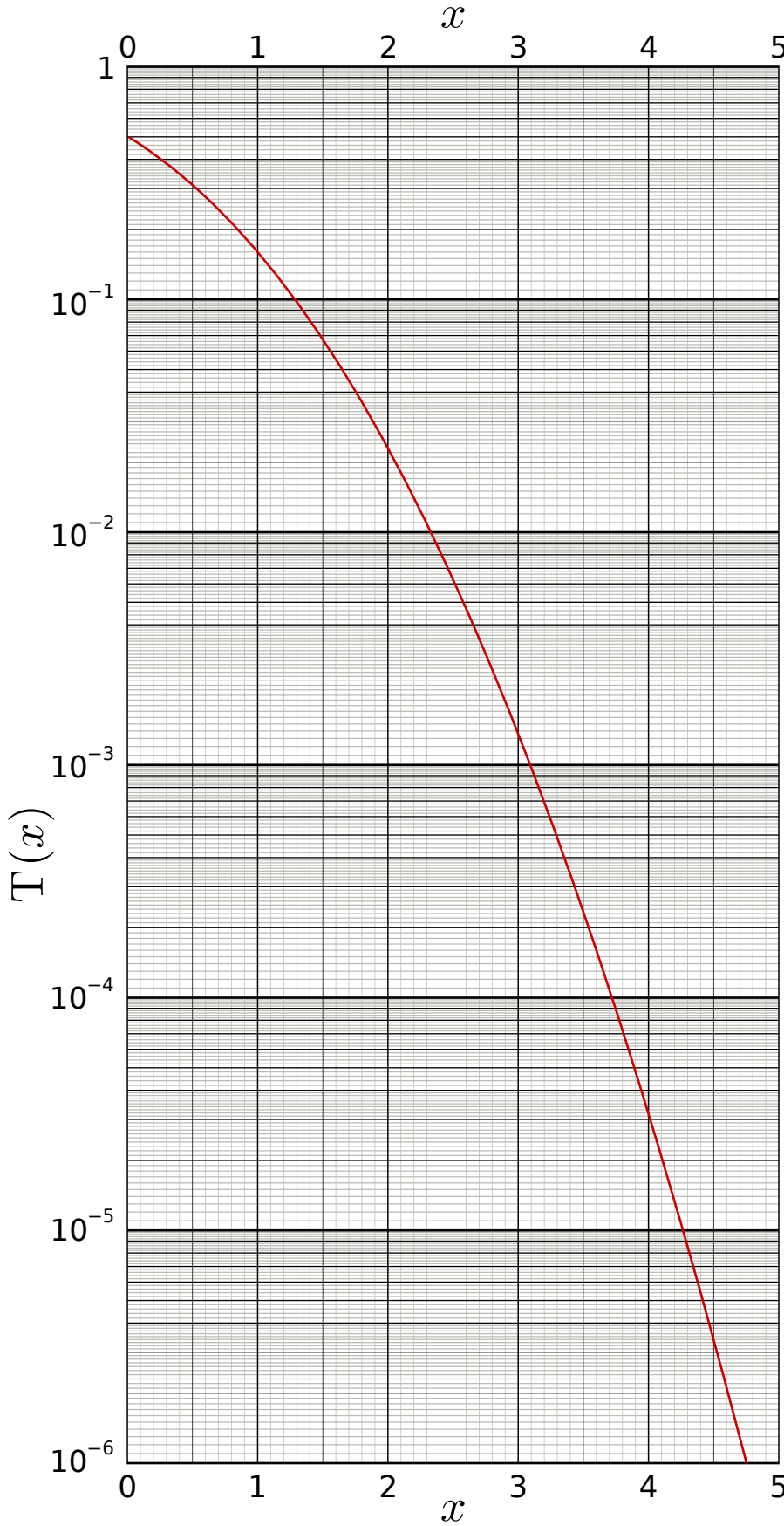


# Gaussian Tail Function

This graph shows the Gaussian Tail Function,  $T(x)$ . This represents the area from  $x$  to  $\infty$  under the Gaussian probability density function  $N(0,1)$ .

$$T(x) = \int_x^{\infty} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{y^2}{2}\right) dy$$



If  $x > 6.5$ , the following approximation may be made:  $T(x) \approx \frac{1}{x\sqrt{2\pi}} \exp\left(-\frac{x^2}{2}\right)$