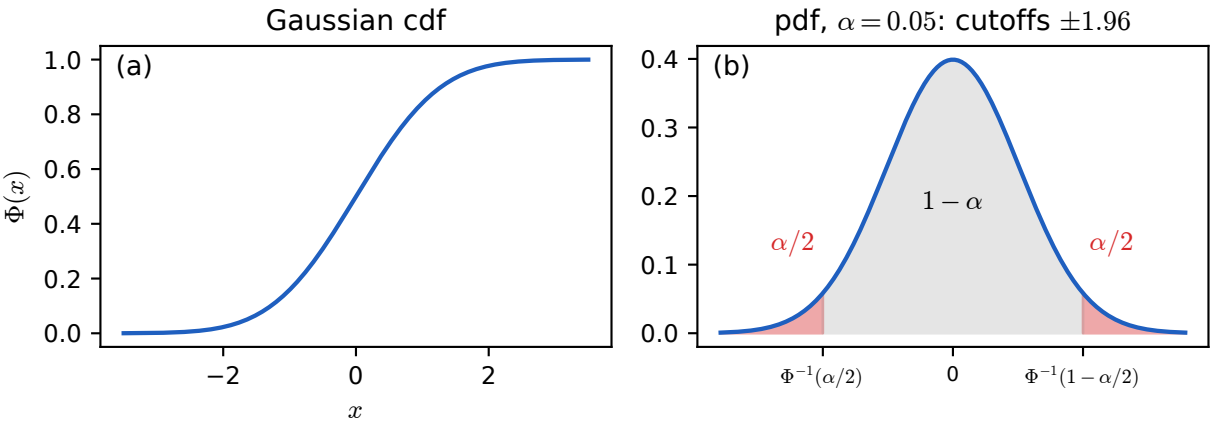

Gaussian cdf
(a)
1.0
0.8
0.6
0.4
0.2
0.0
$\Phi(x)$
−2
0
2
x
pdf, $\alpha = 0.05$: cutoffs ± 1.96
(b)
0.4
0.3
0.2
0.1
0.0
$1-\alpha$
$\alpha/2$
$\alpha/2$
$\Phi^{-1}(\alpha/2)$
0
$\Phi^{-1}(1-\alpha/2)$