Tabelle zur Verteilungsfunktion der Standardnormalverteilung

Die folgende Tabelle enthält Werte der Verteilungsfunktion

$$\Phi(x) = \frac{1}{\sqrt{2\pi}} \int\limits_{-\infty}^{x} \mathrm{e}^{-\frac{z^2}{2}} \, \mathrm{d}z$$

der Standardnormalverteilung für Argumente $x = 0.00, 0.01, \ldots, 3.49$. Werte von Φ für entsprechende negative Argumente erhält man über die Beziehung $\Phi(-x) = 1 - \Phi(x)$. Zum Beispiel gilt (näherungsweise) $\Phi(1.96) = 0.9750$ und entsprechend $\Phi(-1.96) = 1 - 0.9750 = 0.0250$.

Zur Bestimmung eines Quantils $\Phi^{-1}(p)$ suche man den gegebenen Wert p der Verteilungsfunktion Φ (bzw. einen möglichst naheliegenden) im Tabellenkörper und bestimme das zugehörige Argument x. Zum Beispiel ist das 99%-Quantil $\Phi^{-1}(0.99)$ ungefähr $\Phi^{-1}(0.9901) = 2.33$.

	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998

Quantile z_p der Standardnormalverteilung $\mathcal{N}(0,1)$

Hier gilt $z_p = -z_{1-p}$, so ist z.B. $z_{0.05} = -z_{0.95} = -1.6449$.

p	z_p	p	z_p	p	z_p	p	z_p
0.50	0.0000	0.780	0.7722	0.9760	1.9774	0.9960	2.6521
0.51	0.0251	0.785	0.7892	0.9765	1.9863	0.9961	2.6606
0.52	0.0502	0.790	0.8064	0.9770	1.9954	0.9962	2.6693
0.53	0.0753	0.795	0.8239	0.9775	2.0047	0.9963	2.6783
0.54	0.1004	0.800	0.8416	0.9780	2.0141	0.9964	2.6874
0.55	0.1257	0.805	0.8596	0.9785	2.0237	0.9965	2.6968
0.56	0.1510	0.810	0.8779	0.9790	2.0335	0.9966	2.7065
0.57	0.1764	0.815	0.8965	0.9795	2.0435	0.9967	2.7164
0.58	0.2019	0.820	0.9154	0.9800	2.0537	0.9968	2.7266
0.59	0.2275	0.825	0.9346	0.9805	2.0642	0.9969	2.7370
0.60	0.2533	0.830	0.9542	0.9810	2.0749	0.9970	2.7478
0.61	0.2793	0.835	0.9741	0.9815	2.0858	0.9971	2.7589
0.62	0.3055	0.840	0.9945	0.9820	2.0969	0.9972	2.7703
0.63	0.3319	0.845	1.0152	0.9825	2.1084	0.9973	2.7822
0.64	0.3585	0.850	1.0364	0.9830	2.1201	0.9974	2.7944
0.65	0.3853	0.855	1.0581	0.9835	2.1321	0.9975	2.8070
0.66	0.4125	0.860	1.0803	0.9840	2.1444	0.9976	2.8202
0.67	0.4399	0.865	1.1031	0.9845	2.1571	0.9977	2.8338
0.68	0.4677	0.870	1.1264	0.9850	2.1701	0.9978	2.8480
0.69	0.4959	0.875	1.1503	0.9855	2.1835	0.9979	2.8627
0.70	0.5244	0.880	1.1750	0.9860	2.1973	0.9980	2.8782
0.71	0.5534	0.885	1.2004	0.9865	2.2115	0.9981	2.8943
0.72	0.5828	0.890	1.2265	0.9870	2.2262	0.9982	2.9112
0.73	0.6128	0.895	1.2536	0.9875	2.2414	0.9983	2.9290
0.74	0.6433	0.900	1.2816	0.9880	2.2571	0.9984	2.9478
0.75	0.6745	0.905	1.3106	0.9885	2.2734	0.9985	2.9677
0.76	0.7063	0.910	1.3408	0.9890	2.2904	0.9986	2.9889
0.77	0.7388	0.915	1.3722	0.9895	2.3080	0.9987	3.0115
		0.920	1.4051	0.9900	2.3263	0.9988	3.0357
		0.925	1.4395	0.9905	2.3455	0.9989	3.0618
		0.930	1.4758	0.9910	2.3656	0.9990	3.0902
		0.935	1.5141	0.9915	2.3867	0.9991	3.1214
		0.940	1.5548	0.9920	2.4089	0.9992	3.1559
		0.945	1.5982	0.9925	2.4324	0.9993	3.1947
		0.950	1.6449	0.9930	2.4573	0.9994	3.2389
		0.955	1.6954	0.9935	2.4838	0.9995	3.2905
		0.960	1.7507	0.9940	2.5121	0.9996	3.3528
		0.965	1.8119	0.9945	2.5427	0.9997	3.4316
		0.970	1.8808	0.9950	2.5758	0.9998	3.5401
		0.975	1.9600	0.9955	2.6121	0.9999	3.7190