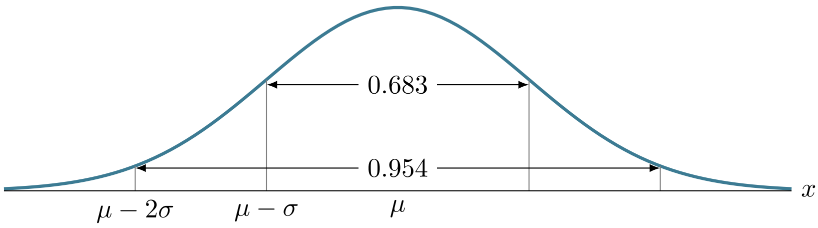
Percent point function (PPF) of the normal distribution



x \ Δx	**0.00**	**0.01**	**0.02**	**0.03**	**0.04**	**0.05**	**0.06**	**0.07**	**0.08**	**0.09**
0.0	-inf	-2.3263	-2.0537	-1.8808	-1.7507	-1.6449	-1.5548	-1.4758	-1.4051	-1.3408
0.1	-1.2816	-1.2265	-1.1750	-1.1264	-1.0803	-1.0364	-0.9945	-0.9542	-0.9154	-0.8779
0.2	-0.8416	-0.8064	-0.7722	-0.7388	-0.7063	-0.6745	-0.6433	-0.6128	-0.5828	-0.5534
0.3	-0.5244	-0.4959	-0.4677	-0.4399	-0.4125	-0.3853	-0.3585	-0.3319	-0.3055	-0.2793
0.4	-0.2533	-0.2275	-0.2019	-0.1764	-0.1510	-0.1257	-0.1004	-0.0753	-0.0502	-0.0251
0.5	0.0000	0.0251	0.0502	0.0753	0.1004	0.1257	0.1510	0.1764	0.2019	0.2275
0.6	0.2533	0.2793	0.3055	0.3319	0.3585	0.3853	0.4125	0.4399	0.4677	0.4959
0.7	0.5244	0.5534	0.5828	0.6128	0.6433	0.6745	0.7063	0.7388	0.7722	0.8064
0.8	0.8416	0.8779	0.9154	0.9542	0.9945	1.0364	1.0803	1.1264	1.1750	1.2265
0.9	1.2816	1.3408	1.4051	1.4758	1.5548	1.6449	1.7507	1.8808	2.0537	2.3263

Table 1: Approximations of $\Phi_{0;1}^{-1}(x + \Delta x)$

$$\Phi_{0;1}(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{x} e^{-t^2/2} \mathrm{d}t \qquad \Phi_{0;1}(1.65) \approx 0.9505$$

$$\Phi_{\mu;\sigma^2}(x) = \Phi_{0;1}\left(\frac{x-\mu}{\sigma}\right) \qquad \Phi_{0;1}(-x) = 1 - \Phi_{0;1}(x)$$

$$z_\alpha = \Phi_{0;1}^{-1}(1-\alpha)$$