

IMM - DTU

02405 Probability
2004-4-15
BFN/bfn

Question a)

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$$P(1 > \max(X, Y) - \min(X, Y)) = P(1 > |X - Y|) = \Phi\left(\frac{1}{\sqrt{2}}\right) - \Phi\left(\frac{-1}{\sqrt{2}}\right)$$