



Adam Grimes



The Art & Science of Trading

Course Workbook
Detailed Examples & Further Reading



$$\begin{aligned}
 A(x, y) &= \frac{1}{\sigma\sqrt{2\pi}} \int_a^x \frac{1}{\sigma} e^{-\frac{1}{2}\left(\frac{t-\mu}{\sigma}\right)^2} dt \\
 A(x, y) &= A(x^* - \frac{1}{\sigma} \mu, y) - A(x - \mu, y) \\
 A &= \frac{1}{\sigma\sqrt{2\pi}} \left[\left(x + \frac{1}{\sigma} \mu \right) + \frac{1}{\sigma} \mu \right] \\
 A &= \frac{1}{\sigma\sqrt{2\pi}} \left[\left(x + \frac{1}{\sigma} \mu \right) - \frac{1}{\sigma} \mu \right]
 \end{aligned}$$

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