

FORMULA 3.321.1

$$\begin{aligned}\frac{\sqrt{\pi}}{2}\Phi(u) &= \frac{\sqrt{\pi}}{2}\operatorname{erf}(u) = \int_0^u e^{-x^2} dx = \sum_{k=0}^{\infty} \frac{(-1)^k u^{2k+1}}{k!(2k+1)} \\ &= e^{-u^2} \sum_{k=0}^{\infty} \frac{2^k u^{2k+1}}{(2k+1)!!}\end{aligned}$$