

Varians

2' ordensmoment

middelværdi

$$\sigma_x^2 = V[X] = E[(X - \mu_x)^2] =$$

$$= \int_{-\infty}^{\infty} (x - \mu_x)^2 \cdot f_x(x) dx$$

$$= E[X^2] - \mu_x^2$$

$$= \int x^2 \cdot f_x(x) dx - \mu_x^2$$

Standard afvigelse

$$\sigma_x = |\sigma_x^2|$$

