You might find the environments bmatrix and pmatrix useful for the following exercises.

$$\rho_{\theta} = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$
 (21)

$$\begin{bmatrix}
1 & 0 & \cdots & 0 \\
0 & * & \cdots & * \\
\vdots & \vdots & \ddots & \vdots \\
0 & * & \cdots & *
\end{bmatrix} = \begin{bmatrix}
1 & 0 & \cdots & 0 \\
0 & * & \cdots & * \\
\vdots & \vdots & \ddots & \vdots \\
0 & * & \cdots & *
\end{bmatrix} \tag{22}$$

Note the locations of the bounds on the summation in the following exercise.

$$\sigma = \sqrt{\frac{1}{N} \sum_{i=1}^{N} p_i (x_i - \bar{x})^2} = \sqrt{\frac{\sum_{i=1}^{N} p_i (x_i - \bar{x})^2}{N}}$$
 (23)