



planetmath.org

Math for the people, by the people.

standard deviation

Canonical name	StandardDeviation
Date of creation	2013-03-22 11:53:49
Last modified on	2013-03-22 11:53:49
Owner	mathcam (2727)
Last modified by	mathcam (2727)
Numerical id	9
Author	mathcam (2727)
Entry type	Definition
Classification	msc 60E05
Classification	msc 46L05
Classification	msc 82-00
Classification	msc 83-00
Classification	msc 81-00
Classification	msc 22A22
Related topic	Variance

Given a random variable X , the **standard deviation** of X is defined as $SD[X] = \sqrt{\text{Var}[X]}$.

The standard deviation is a measure of the variation of X around the expected value.