$$\diamondplus$$

Independent Identically Distributed

1 Why

TODO

2 Definition

Two random variables are *independent and identically distributed* if they are independent and have the same law. A sequence of random variables is *independent and identically distributed* if the random variables are independent and each random variable has the same law.

2.1 Notation

We abbreviate independent and identically distributed by *i.i.d.*, read aloud as "i i d".