



Why

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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.

Notation

We abbreviate independent and identically distributed by *i.i.d.* or *iid* or *IID*. Each of these is read aloud as “i i d”.

¹Future editions will include. It is a simplifying assumption.

