



STANDARD DEVIATION

Why

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Definition

The *standard deviation* of a real-valued random variable is the square root of its variance.

Notation

Let f be an integrable real-valued random variable. Denote the standard deviation of f by $\mathbf{std}(f)$. We have defined it

$$\mathbf{std}(f) = \sqrt{\mathbf{var}(f)}.$$

¹Future editions will include this.

