



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”.