Standard Deviation

1 Why

TODO

2 Definition

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

2.1 Notation

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

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