



**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  $\text{std}(f)$ . We have defined it

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



