



Results

If the integral of the n th power of a real-valued random variable exists, the *nth moment* of the random variable is the expectation of its n th power.

Notation

Let $(X, \mathcal{A}, \mathbf{P})$ be a probability space. Let x be a real-valued random variable on X such that $\int x^n d\mathbf{P}$ exists. The n th moment of f is $\mathbf{E}(f^n)$.

