



# STANDARD DEVIATION

## Why

1

## 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

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

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<sup>1</sup>Future editions will include this.



