



Why

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Results

If the integral of the n th power of a real-valued random variable exists, the n th *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 $\mathbf{E}(f^n)$.

¹Future editions will include.

