

Variance and Standard Deviation

- The variance of a discrete random variable is:

$$\sigma_x^2 = \sum_{All\ x} (x - \mu_x)^2 p(x)$$

- The standard deviation is the square root of the variance.

$$\sigma_x = \sqrt{\sigma_x^2}$$

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D. J. Kitchener,Agustinus Suyanto



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