

Standard deviation = SD

@wikipedia

The square root of the [second central momentum](#) μ_2 , characterizing the deviation of a given numerical [dataset](#) $x = \{x_1, x_2, x_3, \dots x_N\}$ from its [Mean Value](#) $\mu(x)$:

$$\sigma(x) = \sqrt{\mu_2} = \sqrt{E[(x - \mu)^2]} = \sqrt{\frac{1}{N} \sum_{i=1}^N (x_i - \mu)^2}$$

where

N	dataset length
E	expectation operator

It is often used as normalization denominator for higher order [central momentums](#) μ_n : $\bar{\mu}_n = \mu_n/\sigma^n, \ n \geq 3$.

See also

[Formal science](#) / [Mathematics](#) / [Statistics](#) / [Statistical Metric](#) / [Central momentum](#)