Standard Deviation (Definition)

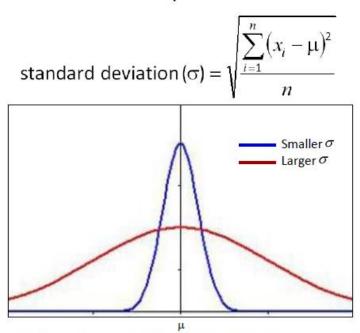
A measure of the spread of a data set

standard deviation (
$$\sigma$$
) = $\sqrt{\frac{\sum_{i=1}^{n} (x_i - \mu)^2}{n}}$

The square root of the mean of the squares of the differences between each element and the mean of the data set or the square root of the variance

Standard Deviation (Graphic)

A measure of the spread of a data set



Comparison of two distributions with same mean (μ) and different standard deviation (σ) values

Elements within One Standard Deviation (σ) of the Mean (μ)

(Graphic)

