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but in most MD simulations, there is correlation between quantity A at different time, so the variance of the mean A will be underestimated as the effective number of independent measurements is actually less than M.In such situations we rewrite the variance as:

Error analysis (mathematics) - Wikipedia

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Financial modeling - Wikipedia

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Similar to the numerical example showed above, the right thing to do is to replace each absolute value with a new variable and impose inequality constraints to ensure that the new variable is the appropriate absolute value once an optimal value is obtained. ... Schaum's Outline of Beginning Calculus, McGraw-Hill Professional, 2008. https ...

Optimization with absolute values - Cornell University ...

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