standard error (SE)
The standard deviation of the sampling distribution of a statistic. For example, the standard error of the mean is the standard deviation of the sample mean, $\bar{x}$:

$$SE_{\bar{x}} = \frac{s}{\sqrt{n}}$$

where $s$ is the standard deviation of the sample and $n$ is the sample size or number of samples. The term “standard error” is also used in statistical modeling, where it has a slightly different meaning; see standard error of the estimate.