Just as the expectation is analogous to the mean, it is possible to define the variance for a probability distribution so that is analogous to that of a dataset.

For a dataset:

$$\text{Variance} = \frac{\sum f x^2}{n} - \bar{x}^2$$

$$= \sum \left(x^2 \times \frac{f}{n}\right) - \bar{x}^2$$

Relative Frequency = probability

For a discrete random variable:

Variance, $\text{Var}(X)$

$$= \sum x^2 P(X = x) - \left(E(X)\right)^2$$

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Per A. Holst

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