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:

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

For a discrete random variable:

Variance, Var(X)

$$=\sum_{X}x^{2}P(X=x)-\left(E(X)\right)^{2}$$

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Yi-Tong Ma

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