

Example

- Roll one die, let X be value
- $\mathbb{E}[X] = 7/2$ (from last lecture)
- $V(X) = \mathbb{E}[(X - 7/2)^2]$.

k	$(k - 7/2)^2$
1	25/4
2	9/4
3	1/4
4	1/4
5	9/4
6	25/4

- So

$$\begin{aligned} V(X) &= \frac{25}{4} \cdot \frac{1}{6} + \frac{9}{4} \cdot \frac{1}{6} + \frac{1}{4} \cdot \frac{1}{6} + \frac{1}{4} \cdot \frac{1}{6} + \frac{9}{4} \cdot \frac{1}{6} + \frac{25}{4} \cdot \frac{1}{6} \\ &= \frac{25 + 9 + 1 + 1 + 9 + 25}{24} = \frac{70}{24} = \frac{35}{12}. \end{aligned}$$