Univariate normal: variance
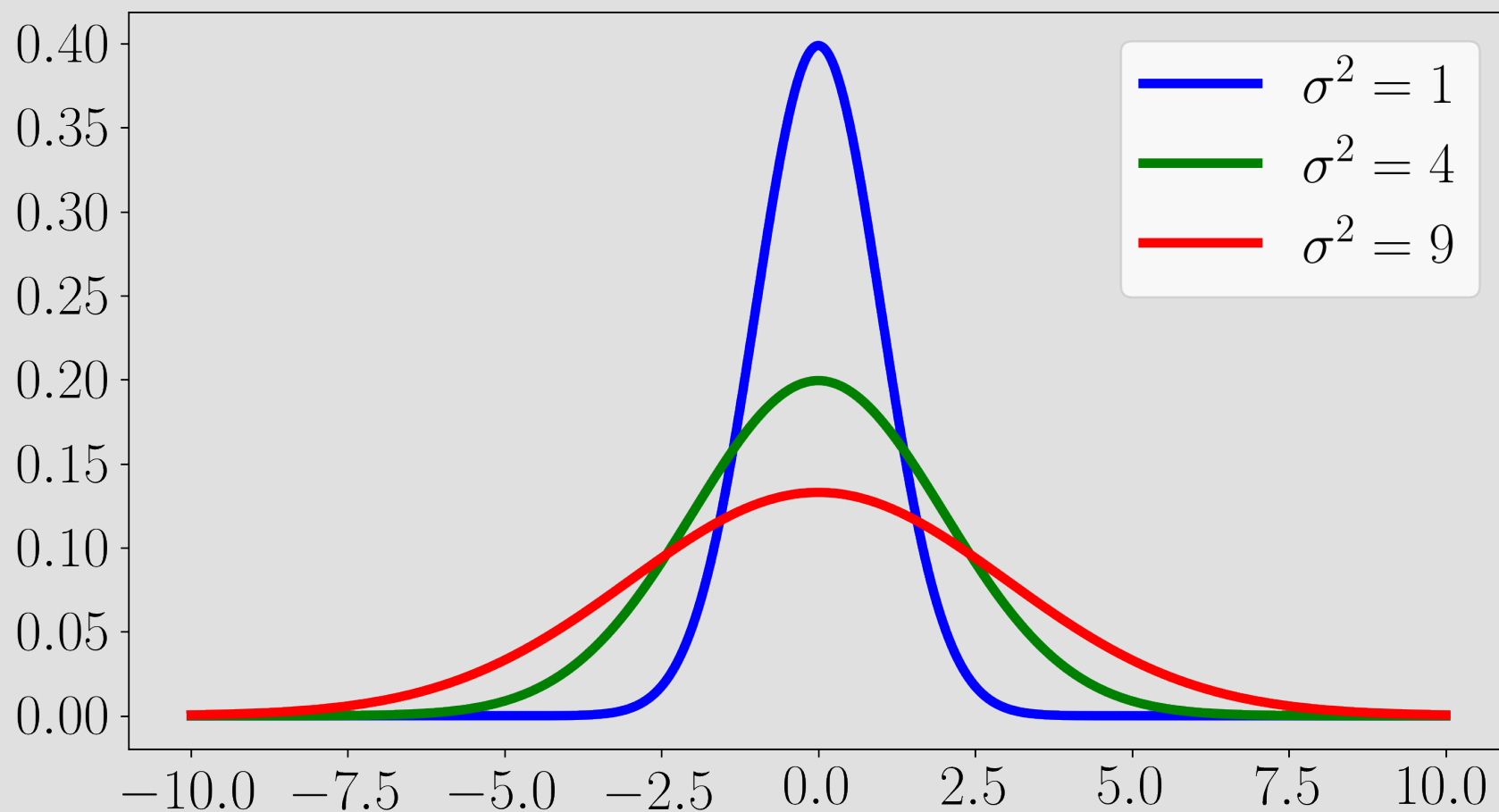

$$\mathrm{Var}[X] = \sigma^2$$