

4) For discrete Random variable

$\mu = \sum x p(x)$  where  $p(x)$  is the PMF

$$\sigma^2 = \sum (x - \mu)^2 p(x)$$

$$= \sum (x^2 - 2x\mu + \mu^2) p(x)$$

$$= \sum (x^2) p(x) - 2\mu \sum x p(x) + \mu^2 \sum p(x)$$

$$= \sum E(x^2) - 2\mu \times \mu + \mu^2$$

$$= E(x^2) - \mu^2 \Rightarrow E(x^2) - (E(x))^2$$