Using rules of expectations to re-express the variance

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&= E[X^2] - 2\mu E[X] + \mu^2 && \text{(by Eqn. \textbf{??})} \\
&= E[X^2] - 2\mu^2 + \mu^2 && \text{(by definition of } \mu) \\
&= E[X^2] - \mu^2
\end{aligned}$$