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Chap. 2. Variance The variance $\text{var}(X)$ of a random variable X is defined by $\text{var}(X) = E \{ X^2 - E[X]^2 \}$, and can be calculated as $\text{var}(X) = \sum x^2 p_X(x) - E[X]^2$. It is always nonnegative.

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