

Expected value of a continuous uniform random variable  $X$ : We know  $X$  has constant density  $f_X(x) = 1/(b - a)$  on some interval  $[a, b]$ . So

$$E(X) = \int_a^b (x) \frac{1}{b-a} dx = \frac{1}{b-a} \frac{x^2}{2} \Big|_{x=a}^b = \frac{1}{b-a} \frac{b^2 - a^2}{2} = \frac{1}{b-a} \frac{(b-a)(b+a)}{2} = \frac{a+b}{2}.$$

This makes intuitive sense, because the density is constant (evenly spread) across the finite length interval  $[a, b]$ , so we might guess that the expected value would be directly in the middle of this interval, and indeed it is.

What about  $E(X^2)$ ?

$$E(X^2) = \int_a^b (x^2) \frac{1}{b-a} dx = \frac{1}{b-a} \frac{x^3}{3} \Big|_{x=a}^b = \frac{1}{b-a} \frac{b^3 - a^3}{3} = \frac{1}{b-a} \frac{(b-a)(a^2 + ab + b^2)}{3} = \frac{a^2 + ab + b^2}{3}.$$

Now we can find the variance of  $X$ :

$$Var(X) = E(X^2) - (E(X))^2 = \frac{a^2 + ab + b^2}{3} - \left(\frac{a+b}{2}\right)^2 = \frac{(b-a)^2}{12}.$$

(Here we just used 12 as a common denominator and simplified. Please check.)