

Example: Let's consider a continuous random variable  $X$  with density function  $f_X(x) = 1/5$  for  $0 < x < 5$ , and  $f_X(x) = 0$  otherwise. We already saw that  $E(X) = 5/2$ . Now let's compute  $E(X^2)$ . We have

$$E(X^2) = \int_0^5 x^2(1/5) dx = (1/5)x^3/3|_{x=0}^5 = (1/5)5^3/3 = 25/3.$$

So we also now basically have the variance as well; just need to write

$$\text{Var}(X) = E(X^2) - (E(X))^2 = 25/3 - (5/2)^2 = (100 - 75)/12 = 25/12.$$