

The variance of a discrete uniform distribution is $\sigma^2 = (n^2 - 1)/12$ provided x starts at 1 and increases by 1 to n .

PROOF:

$$\begin{aligned}\sigma^2 &= \Sigma(x - \mu)^2 \frac{1}{n} \\ &= \frac{1}{n} \Sigma(x - \mu)(x - \mu) \\ &= \frac{1}{n} \Sigma(x^2 - 2\mu x + \mu^2) \\ &= \frac{1}{n} (\Sigma x^2 - 2\mu \Sigma x + n\mu^2) \\ &= \frac{1}{n} (\Sigma x^2 - 2\mu \frac{n}{n} \Sigma x + n\mu^2) \\ &= \frac{1}{n} (\Sigma x^2 - 2n\mu^2 + n\mu^2)\end{aligned}$$

So,

$$\sigma^2 = \frac{1}{n} \Sigma x^2 - \mu^2 \tag{1}$$

Proposition:

$$\sum_{x=1}^n x^2 = \frac{n(n+1)(2n+1)}{6} \tag{2}$$

To prove this proposition, we use induction. To do this, first show it holds for $n = 1$:

$$\sum_{x=1}^1 x^2 = 1^2 = 1 \quad \text{and} \quad \frac{n(n+1)(2n+1)}{6} = \frac{1(1+1)(2 \cdot 1+1)}{6} = \frac{1(2)(3)}{6} = 1$$

Now assume (2) holds to show it holds for $n + 1$:

$$\begin{aligned}\sum_{x=1}^n x^2 + (n+1)^2 &= \frac{n(n+1)(2n+1)}{6} + (n+1)^2 \\ &= \frac{n(n+1)(2n+1)}{6} + \frac{6(n+1)^2}{6} \\ &= \frac{(n+1)(2n^2 + n) + 6(n+1)^2}{6} \\ &= \frac{(n+1)[(2n^2 + n) + 6(n+1)]}{6} \\ &= \frac{(n+1)[2n^2 + n + 6n + 6]}{6} \\ &= \frac{(n+1)[2n^2 + 7n + 6]}{6} \\ &= \frac{(n+1)(n+2)(2n+3)}{6} \\ &= \frac{(n+1)(n+2)(2n+2+1)}{6}\end{aligned}$$

Thus, (2) holds because the above simplifies into the following:

$$\sum_{x=1}^{n+1} x^2 = \frac{(n+1)(n+1+1)(2(n+1)+1)}{6}.$$

Substituting (2) and $\mu = (n + 1)/2$ into (1) yields:

$$\begin{aligned}\sigma^2 &= \frac{1}{n} \frac{n(n+1)(2n+1)}{6} - \left(\frac{n+1}{2}\right)^2 \\ &= \frac{n(n+1)(2n+1)}{6n} - \frac{(n+1)^2}{4} \\ &= \frac{n(2n^2 + 3n + 1)}{6n} - \frac{n^2 + 2n + 1}{4} \\ &= \frac{2n^3 + 3n^2 + n}{6n} - \frac{n^2 + 2n + 1}{4} \\ &= \frac{2}{2} \frac{2n^3 + 3n^2 + n}{6n} - \frac{3n}{3n} \frac{n^2 + 2n + 1}{4} \\ &= \frac{4n^3 + 6n^2 + 2n}{12n} - \frac{3n^3 + 6n^2 + 3n}{12n} \\ &= \frac{4n^3 + 6n^2 + 2n - 3n^3 - 6n^2 - 3n}{12n} \\ &= \frac{n^3 - n}{12n} \\ &= \frac{n^2 - 1}{12}\end{aligned}$$

The variance of a continuous uniform distribution is $\sigma^2 = (b-a)^2 / 12$ where x is between a and b .

PROOF:

$$\begin{aligned}\sigma^2 &= \int_a^b (x - \mu)^2 \frac{1}{b-a} dx \\ &= \frac{1}{b-a} \int_a^b (x - \mu)(x - \mu) dx \\ &= \frac{1}{b-a} \int_a^b (x^2 - 2\mu x + \mu^2) dx \\ &= \frac{1}{b-a} \left[\frac{1}{3} x^3 - 2\mu \frac{1}{2} x^2 + \mu^2 x + c \right]_a^b \\ &= \frac{1}{b-a} \left[\frac{1}{3} (b^3 - a^3) - \mu (b^2 - a^2) + \mu^2 (b - a) \right] \\ &= \frac{1}{b-a} \left[\frac{1}{3} (b^3 - a^3) - \frac{1}{2} (b + a)(b^2 - a^2) + \frac{1}{4} (b + a)^2 (b - a) \right] \\ &= \frac{1}{12(b-a)} \left[4(b-a)(b^2 + ab + a^2) - 6(b+a)(b^2 - a^2) + 3(b+a)^2 (b-a) \right] \\ &= \frac{1}{12(b-a)} \left[4(b-a)(b^2 + ab + a^2) - 6(b+a)(b-a)(b+a) + 3(b+a)^2 (b-a) \right] \\ &= \frac{1}{12} \left[4(b^2 + ab + a^2) - 6(b+a)^2 + 3(b+a)^2 \right] \\ &= \frac{1}{12} \left[4(b^2 + ab + a^2) - 3(b+a)^2 \right] \\ &= \frac{1}{12} \left[4b^2 + 4ab + 4a^2 - 3(b^2 + 2ab + a^2) \right] \\ &= \frac{1}{12} \left[4b^2 + 4ab + 4a^2 - 3b^2 - 6ab - 3a^2 \right] \\ &= \frac{1}{12} \left[b^2 - 2ab + a^2 \right] \\ &= \frac{(b-a)^2}{12}\end{aligned}$$