

Why is $\text{Var}(x) = \frac{(b-a)^2}{12}$ for a uniformly distributed variable?

$$\text{VAR}(x) = \int_a^b (x-\mu)^2 f(x) dx$$

$$= \int_a^b \left(x - \frac{a+b}{2}\right)^2 \cdot \frac{1}{b-a} dx$$

$$= \int_a^b \left[x^2 - 2x \frac{a+b}{2} + \left(\frac{a+b}{2}\right)^2 \right] \frac{1}{b-a} dx$$

$$= \frac{1}{b-a} \int_a^b \left[x^2 - x(a+b) + \left(\frac{a+b}{2}\right)^2 \right] dx$$

$$= \frac{1}{b-a} \left[\frac{x^3}{3} - \frac{x^2}{2}(a+b) + \left(\frac{a+b}{2}\right)^2 x \right] \Big|_a^b$$

$$= \frac{1}{b-a} \left[\frac{b^3}{3} - \frac{b^2}{2}(a+b) + \left(\frac{a+b}{2}\right)^2 b \right] - \frac{1}{b-a} \left[\frac{a^3}{3} - \frac{a^2}{2}(a+b) + \left(\frac{a+b}{2}\right)^2 a \right]$$

$$= \frac{1}{b-a} \left[\frac{b^3}{3} - \frac{a^3}{3} - \frac{b^2(a+b)}{2} + \frac{a^2(a+b)}{2} + \left(\frac{a+b}{2}\right)^2 b - \left(\frac{a+b}{2}\right)^2 a \right]$$

$$= \frac{1}{b-a} \left[\frac{b^3 - a^3}{3} + \frac{(a^2 - b^2)(a+b)}{2} + (b-a) \left(\frac{a+b}{2}\right)^2 \right]$$

$$= \frac{1}{b-a} \left[\frac{4b^3 - 4a^3}{12} + \frac{6(a^2 - b^2)(a+b)}{12} + \frac{3(b-a)(a+b)^2}{12} \right]$$

$$= \frac{1}{b-a} \left[\frac{b^3 - a^3 + 3a^2b - 3b^2a}{12} \right] = \frac{1}{b-a} \left[\frac{(b-a)^3}{12} \right]$$

$$= \frac{(b-a)^2}{12}$$