

→ Joint Probability Density Function for the continuous RV's X & Y satisfies :

(i) $f_{XY}(x,y) \geq 0 \quad \forall x,y$

(ii) $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f_{XY}(x,y) dx dy = 1$

(iii) $\forall \text{ region } R \in 2D, \quad P((X,Y) \in R) = \iint_R f_{XY}(x,y) dx dy$

