

PSTAT174 Lab #1

April 2, 2021

- 1.) Let $X \sim U(-1, 1)$ be $\text{unif}(-1, 1)$
 $f_X(x) = 1/2$ $-1 < x < 1$ and 0 o.w.

$$\text{COV}(X, Y) = E(XY) - E(X)E(Y)$$

 ~~$E(X)$~~

$$E(X) = 0 \cdot E(Y)$$

$$= \int_{-1}^1 \frac{1}{2} x^3 dx$$

$$\frac{x^4}{4} \cdot \frac{1}{2} \Big|_{-1}^1 = \frac{1}{8} - \left(\frac{1}{8} \right) = 0$$

Therefore, since we have a correlation of zero it would be safe to say Y is dependent but also uncorrelated.