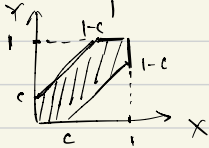


4. a) First of all, note that  $X$  and  $Y$  are symmetric.



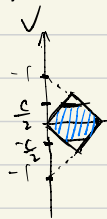
Given  $X, Y$  is a uniform distribution.

$$\text{For } 0 < X < c, f(Y|X) = \frac{1}{c+X} \mathbf{1}_{0 < Y < c+X}$$

$$\text{For } c \leq X < 1-c, f(Y|X) = \frac{1}{2c} \mathbf{1}_{X-c < Y < X+c}$$

$$\text{For } 1-c \leq X < 1, f(Y|X) = \frac{1}{1-X+c} \mathbf{1}_{X-c < Y < 1}$$

e)  $f(U, V) \propto \mathbf{1}_{|V| < \frac{c}{2}} \cdot \mathbf{1}_{U+V \in (0,1)} \cdot \mathbf{1}_{U-V \in (0,1)}$



The area is  $\frac{1}{2} - \frac{(1-c)^2}{2} = \frac{2c-c^2}{2}$

So the constant is  $\frac{2}{2c-c^2}$