

$$EX, EY, DX, DY$$

$$\text{Cov}(X, Y), \text{Cor}(X, Y)$$

$$EX = \int_0^3 x \cdot \frac{1}{3} \left(2 - \frac{2}{3}x \right) dx = \frac{2}{3} \left(\frac{9}{2} - 9 \right)$$

$$\frac{2}{3} \int_0^3 x(1-x) dx = \frac{2}{3} \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_0^3 = \frac{2}{3} \left(\frac{9}{2} - 9 \right) = 1$$

$$DX = EX^2 - (EX)^2$$

$$= \int_0^3 x^2 \frac{2}{3} \left(1 - \frac{x}{3} \right) dx - 1 = \frac{2}{3} \left[\frac{x^3}{3} - \frac{x^4}{12} \right]_0^3 - 1 = \frac{2}{3} \left(27 - \frac{81}{12} \right) - 1 = \dots = \frac{1}{2}$$

$$f_Y(y) = \int_{-\infty}^{\infty} f_{X,Y}(x,y) dx = \int_0^{3-\frac{3}{2}y} \frac{1}{3} dx = \frac{1}{3} \left(3 - \frac{3}{2}y \right) = 1 - \frac{y}{2} \text{ for } y \in (0,2)$$

$$EY = \int_0^2 y \left(1 - \frac{y}{2} \right) dy = \left[\frac{y^2}{2} - \frac{y^3}{6} \right]_0^2 = 2 - \frac{4}{3} = \frac{2}{3}$$

$$\text{Anon. } DY = \int_0^2 y^2 \left(1 - \frac{y}{2} \right) dy - \left(\frac{2}{3} \right)^2 = \dots = \frac{2}{9}$$

$$\text{Cov} = EXY - EXEY$$

$$EXY = \iint_{\Delta} xy \cdot \frac{1}{3} dx dy = \int_0^2 \int_0^{3-\frac{3}{2}y} \frac{xy}{3} dx dy = \int_0^2 \frac{y}{3} \left(3 - \frac{3}{2}y \right)^2 dy = \frac{1}{2}$$

$$\Rightarrow \text{Cov}(X, Y) = \frac{1}{2} - 1 \cdot \frac{2}{3} = \dots$$

$$\text{Cor}(X, Y) = \frac{\text{Cov}(X, Y)}{\sqrt{\frac{1}{2}} \sqrt{\frac{2}{9}}} = \dots$$

✓
 $\in [-1, 1]$