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12. Exercise: Jointly continuous r.v.'s

Exercises due Mar 13, 2020 05:29 IST Completed

Exercise: Jointly continuous r.v.'s

2/2 points (graded)

The random variables X and Y are continuous. Is this enough information to determine the value of $\mathbf{P}(X^2 = e^{3Y})$?

No



✓ Answer: No

The random variables X and Y are jointly continuous. Is this enough information to determine the value of $\mathbf{P}(X^2 = e^{3Y})$?

Yes



✓ Answer: Yes

Solution:

a) There is no information on the relation between the two random variables. If, for example, $X = \sqrt{e^{3Y}}$, the probability is 1, whereas if $X = \sqrt{e^{3Y}} + 1$, then the probability is zero.

b) The set of points on the x - y plane that correspond to the event $X^2 = e^{3Y}$ is a one-dimensional curve, which has zero area, and therefore zero probability.

Submit

You have used 1 of 1 attempt

i Answers are displayed within the problem

Discussion

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<p>? One dimensional set For a valid joint continuous r.v.s in the lecture it was said that a probability is not allowed to be concentr...</p>	2
<p>I need more time Now, with three (3) readings, I need more time to assimilate the concepts and complete all the exercises ...</p>	4
<p>✓ Clarity of concept (for staff) Please clarify the logic of the question and the answer once we are past the submission due date . The in...</p>	1 new_
<p>? Confused about 1a explanation Can someone explain why if $X=\sqrt{e^{3Y}}$, probability is 1, whereas if $X=\sqrt{e^{3Y}+1}$, probability is 0?</p>	2
<p>✓ how in solution for question no 1 $X=\sqrt{e^{3Y}}$ has probability 1 whereas in solution for question 2 $X^2=e^{3Y}$ has zero probability?? how in solution for question no 1 $X=\sqrt{e^{3Y}}$ has probability 1 whereas in solution for question 2 $X^2=e^{3Y}$ h...</p>	3
<p>? Zero probability in (b). [Deleted - SergK] Please respect honour code.</p>	2
<p>Is it an event or a logic? I'm puzzling if $P(X^2 = e^{3Y})$ is asking for the probability for an event, or for a logic? If it's event, I agree ...</p>	2
<p>? Meaning of "enough information", ask for clarification The question implies that we can actually calculate the probability right away or that we could eventually...</p>	4
<p>Greater than / Less than Should the probability be expressed in terms of $P(X^2=e^{3Y})$ be expressed in terms of greater than or l...</p>	2

