

1) Let $(X, Y) \sim \text{Uniform}(D)$, where $D := [0, 2] \times [2, 4]$. Choose the correct option(s) from the following:

$$X \sim \text{Uniform}[0, 2].$$

$$Y \sim \text{Uniform}[2, 4]$$

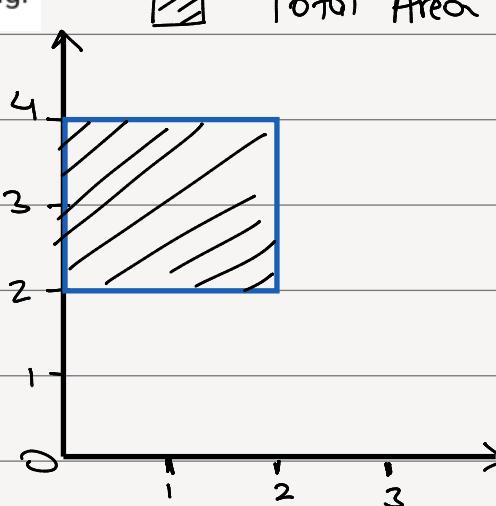
$$f_X(x) = 2, 0 < x < 2$$

$$f_X(x) = \frac{1}{2}, 0 < x < 2.$$

$$D := \underbrace{[0, 2]}_x \times \underbrace{[2, 4]}_y$$

$$\Rightarrow X \sim \text{Uniform}[0, 2]$$

$$Y \sim \text{Uniform}[2, 4]$$



$$\text{Total Area} = l \times b$$

$$\Rightarrow (2-0) \times (4-2)$$

$$\Rightarrow 4$$

$$\Rightarrow \text{Density} = \frac{1}{\text{Area}} = \frac{1}{4}$$

$$f_X(u) = \int_2^4 \frac{1}{4} \cdot du = \frac{1}{4} [y]_2^4 = \frac{1}{4} [4-2] = \underline{\underline{\frac{1}{2}}}$$

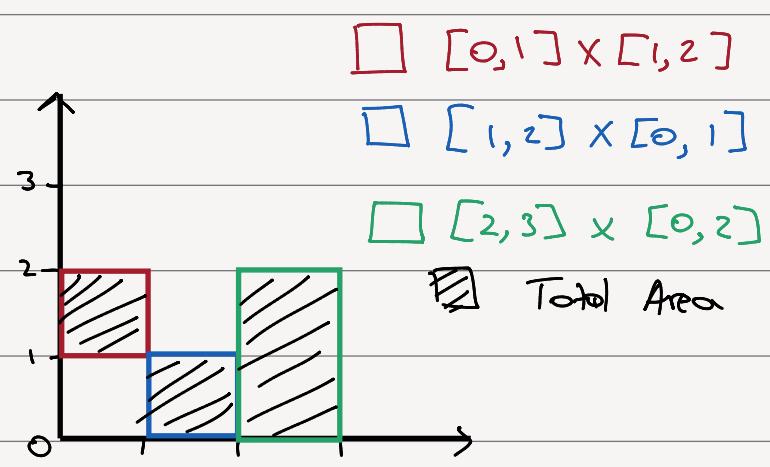
2) Let $(X, Y) \sim \text{Uniform}(D)$, where $D := [0, 1] \times [1, 2] \cup [1, 2] \times [0, 1] \cup [2, 3] \times [0, 2]$. Choose the correct option(s) from the following:

$$\begin{aligned} \text{Total Area} &= (1-0) \times (2-1) + \\ &\quad (2-1) \times (1-0) + \\ &\quad (3-2) \times (2-0) \end{aligned}$$

$$\Rightarrow 1 + 1 + 2$$

$$\Rightarrow 4$$

$$\Rightarrow \text{Density} = \frac{1}{\text{Area}} = \frac{1}{4}$$



Let X and Y be continuous random variables with joint density function

$$f_{XY}(x, y) = \begin{cases} \frac{1}{4} & \text{for } 0 < x < \frac{y}{2}, 0 < y < 4 \\ 0 & \text{otherwise} \end{cases}$$

3) Find the marginal density of Y .

$$f_Y(y) = \int_0^{y/2} \frac{1}{4} \cdot du$$

$$\Rightarrow \frac{1}{4} \left[u \right]_0^{y/2} = \underline{\underline{\frac{y}{8}}}$$

$$\therefore f_Y(y) = \begin{cases} \frac{y}{8} & 0 < y < 4 \\ 0 & \text{otherwise} \end{cases}$$

4) Find the marginal density of X .

We know,

$$0 < u < \frac{y}{2}$$

$$\Rightarrow 0 < 2u < y \quad \text{also} \quad 0 < y < 4$$

$\Rightarrow Y$ lies between $2u$ and 4

$$\Rightarrow f_x(u) = \int_{2u}^4 \frac{1}{4} \cdot dy$$

$$\Rightarrow \frac{1}{4} [y]_{2u}^4 = \frac{1}{4} [4 - 2u] = 1 - \frac{u}{2}$$

$$\therefore f_x(u) = \begin{cases} 1 - \frac{u}{2} & 0 < u < \frac{y}{2} \\ 0 & \text{otherwise} \end{cases}$$

5) Let $(X, Y) \sim \text{Uniform}(D)$, where $D := \{(x, y) : x - y \geq 1, 1 < x < 2, y > 0\}$. Choose the correct option(s) from the following:

$$x - y \geq 1, \quad 1 < u < 2, \quad y > 0$$

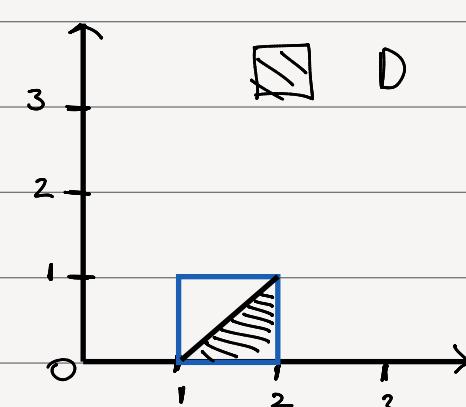
As u lies between 1 and 2, maximum value of y can be 1, else the condition $x - y \geq 1$ won't satisfy.

$$\square [1, 2] \times [0, 1]$$

\Rightarrow Conditions of joint PDF are

$$u - y = 1, \quad 1 < u < 2, \quad 0 < y < 1$$

$$\text{Area of shaded region} = \frac{1}{2} \times 1 \times 1$$



$$\Rightarrow \frac{1}{2}$$

$$\text{Density} = \frac{1}{\text{Area}} = \frac{1}{\frac{1}{2}} = 2$$

The maximum value u can take is 2.

The minimum value u can take is 1, but $u - y = 1$ should be satisfied. $u = y + 1$ is the lowest value u can take when $y = 0$.

$$\Rightarrow f_y(y) = \int_{u=1+y}^{x=2} 2 \cdot du$$

$$\Rightarrow 2 [u]_{1+y}^2 = 2 [2 - (1+y)] = 2 \underline{[1+y]}$$

The minimum value y can take is 0.

The maximum value y can take is 1, but $u-y=1$ should be satisfied. $y = u-1$ is the highest value y can take when $u=2$.

$$\Rightarrow f_x(u) = \int_{y=0}^{y=u-1} 2 \cdot dy$$

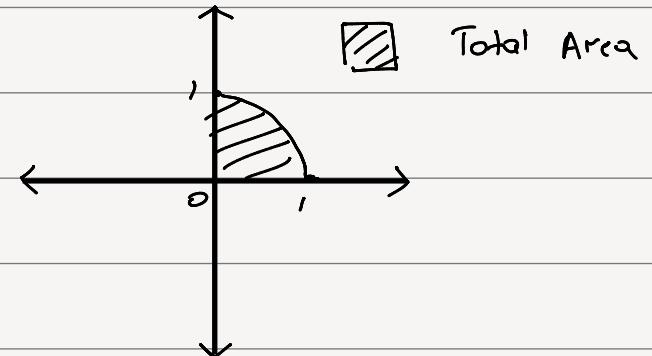
$$\Rightarrow 2 [y]_0^{u-1} = \underline{2 [u-1]}$$

6) Let $(X, Y) \sim \text{Uniform}(D)$, where $D := \{x^2 + y^2 \leq 1, x > 0, y > 0\}$ Choose the correct option(s) from the following:

$$\text{Total Area} = (\pi r^2)/4$$

$$\Rightarrow (\pi (1)^2)/4$$

$$\Rightarrow \frac{\pi}{4}$$



$$\text{Density} = \frac{1}{\text{Total Area}} = \frac{4}{\pi}$$

$$f_x(u) = \int_{y=0}^{y=\sqrt{1-u^2}} \frac{4}{\pi} \cdot dy$$

$$\Rightarrow \frac{4}{\pi} \left[y \right]_0^{\sqrt{1-u^2}}$$

$$\Rightarrow \frac{4}{\pi} [\sqrt{1-u^2}]$$

$$f_y(y) = \int_{u=0}^{u=\sqrt{1-y^2}} \frac{4}{\pi} \cdot du$$

$$\Rightarrow \frac{4}{\pi} \left[u \right]_0^{\sqrt{1-y^2}}$$

$$\Rightarrow \frac{4}{\pi} [\sqrt{1-y^2}]$$