

An additional task. Linear Regression

Let the joint density of a random vector be given by the function $c(x + y^2)$ on the region $[0, 1]^2$ restricted by the line $x + y < 1$.

Construct the theoretical conditional expectation and approximate it by the regression line (optimal in the sense of the sum of squared deviations).

Then simulate 50, 100, \dots points (x, y) satisfying this distribution, and, having computed the OLS estimates, plot the regression line.