

### Joint distribution.

1. John plays chess with Bill and Bob. For each game he gets 1 point for a win,  $1/2$  point for a draw and 0 points for a loss. Let  $X$  be outcome of his game with Bill and  $Y$  be outcome of his game with Bob. Suppose that the joint distribution of  $X$  and  $Y$  is given in the following table.

$Y \backslash X$	0	$1/2$	1
0	.10	.07	.11
$1/2$	.07	.05	.10
1	.05	.10	.35

- (a) Compute the marginal distributions of  $X$  and  $Y$ ;
  - (b) Compute the probability that both games have the same result;
  - (c) Find the distribution of  $X + Y$ .
  - (d) Find the distribution of  $Y$  given that  $X = \frac{1}{2}$ .
2. Suppose 50 % of all drivers have American cars, 40 % have Japanese cars and 10 % have European cars. Consider 15 consecutive cars crossing certain intersection.
- (a) What is the probability that 8 are American, 5 are Japanese and 2 are European; 9 American and 6 Japanese ?
  - (b) Find the marginal distribution of the number of American cars.
  - (c) Find the conditional distribution of the number of American cars given that there are two European cars.
3. Let  $(X, Y)$  have density  $p(x, y) = k(2x + y)$  if  $0 \leq x \leq 1$ ,  $0 \leq y \leq 1$  and 0 otherwise.
- (a) Find the constant  $k$ .
  - (b) Compute  $P(X > Y)$ .
  - (c) Find the marginal distributions of  $X$  and  $Y$ .
  - (d) Find the distribution of  $Y$  given that  $X = \frac{1}{4}$ .
  - (e) Compute  $E(X^2)$  and  $E(Y^2)$ .
  - (f) Compute  $VX$ ,  $VY$  and  $Cov(X, Y)$ .
4. Suppose that John's arrival time to a bus stop is uniform on the segment 1:00 to 1:10 and bus arrival time is uniform on the segment 1:00 to 1:20 and is independent of John's. What is the probability that John misses the bus; that he has to wait more than 5 min?
5. Let  $X$  and  $Y$  be independent,  $X \sim \text{Exp}(1)$ ,  $Y \sim \text{Exp}(2)$ . Compute  $P(X < Y)$ .
6.  $X$  and  $Y$  are independent. Find the distribution of  $Z = X + Y$  if
- (a)  $X \sim \text{Pois}(2)$ ,  $Y \sim \text{Pois}(3)$ ;
  - (b)  $X \sim \text{Uni}(0, 1)$ ,  $Y \sim \text{Uni}(0, 1)$ ;
7. Let  $(X, Y)$  be uniformly distributed in a triangle  $x \geq 0$ ,  $y \geq 0$ ,  $2x + 3y \leq 6$ .
- (a) Find marginal distributions of  $X$  and  $Y$ .
  - (b) Compute  $P(X > Y)$ .
  - (c) Compute  $VX$ ,  $VY$  and  $Cov(X, Y)$ .