1

AI1110: Assignment 7

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Abstract—This document contains the solution to Question of Chapter 6 in the Papoullis Textbook.

Chapter 6 Ex 13: Let $z = x^2 + y^2$. Determine $f_z(z)$.

Solution: $F_z(z)$ can be defined in the following way,

$$F_z(z) = P\{x^2 + y^2 \le z\}$$

$$= \int \int_{x^2 + y^2 \le z} f_{xy}(x, y) dx dy$$
(2)

Here, $x^2 + y^2 \le z$ represents the area of a circle and the radius of the circle is \sqrt{z} . Therefore,

$$F_z(z) = \int_{y=-\sqrt{z}}^{\sqrt{z}} \int_{x=-\sqrt{z-y^2}}^{\sqrt{z-y^2}} f_{xy}(x,y) dx dy$$
 (3)

From this we get,

$$f_z(z) = \int_{-\sqrt{z}}^{\sqrt{z}} \frac{1}{2\sqrt{z - y^2}} \left\{ f_{xy}(\sqrt{z - y^2}, y) + f_{xy}(-\sqrt{z - y^2}, y) \right\} dy$$
(4)