ASEN 5005-Statistical Orbit Determination Homework 4

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1 Problem 1

Given the joint density function:

$$f(x,y) = k * (x^2 + y^2)$$
 $0 < x < 2$, $1 \le y \le 3$
 $f(x,y) = 0$ elsewhere

Several insights were to be found.

1.1 1a-Find k

To find k, I employed the rule that any joint density function must be equal to one when integrated across the number range.

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} k * (x^2 + y^2) dx dy = 1$$
 (1)

Since the validity of the function was limited to a specific number range for each variable, the joint density function becomes:

$$\int_{1}^{3} \int_{0}^{2} k * (x^{2} + y^{2}) dx dy = 1$$
 (2)

First, I integrated with respect to \mathbf{x}

$$k * \int_{1}^{3} \left[\left(\frac{x^{3}}{3} + x * y^{2} \right) \Big|_{0}^{2} dy = 1$$
 (3)