

Suppose X and Y are independent random variables that are uniform on the intervals $[2, 10]$ and $[1, 12]$, respectively. What is the probability that $\max(X, Y)$ is less than 5 ?

- (a) $3/22$
- (b) $35/88$
- (c) $21/88$
- (d) $7/22$
- (e) $3/8$
- (f) $5/8$
- (g) $7/11$
- (h) 0
- (i) 1
- (j) None of these

Suppose X and Y are independent random variables that are uniform on the intervals $[1, 10]$ and $[3, 11]$, respectively. What is the probability that $\max(X, Y)$ is less than 5 ?

- (a) $1/9$
- (b) $5/12$
- (c) $1/3$
- (d) $1/6$
- (e) $4/9$
- (f) $5/9$
- (g) $3/4$
- (h) 0
- (i) 1
- (j) None of these

Suppose X and Y are independent random variables that are uniform on the intervals $[1, 11]$ and $[3, 9]$, respectively. What is the probability that $\max(X, Y)$ is less than 4 ?

- (a) $1/20$
- (b) $7/12$
- (c) $1/4$
- (d) $1/12$
- (e) $3/10$
- (f) $7/10$
- (g) $5/6$
- (h) 0
- (i) 1
- (j) None of these

Solution:

If X is uniform on $[A, B]$ and Y is uniform on $[C, D]$, then

$$P(\max X, Y < t) = P(X < t, Y < t) = F_{X,Y}(t, t) = F_X(t)F_Y(t) = \frac{t - A}{B - A} \cdot \frac{t - C}{D - C}.$$