

2.0

$$\int_0^1 \int_0^1 \frac{2}{3} (x+2y) dx dy$$

$$\frac{2}{3} \int_0^1 \left[ \frac{x^2}{2} + 2xy \right]_0^1 = \frac{1}{2} + 2y$$

$$\frac{2}{3} \int_0^1 \frac{1}{2} + 2y \rightarrow \left[ \frac{y}{2} + y^2 \right]_0^1 = \frac{1}{2} + 1 = \frac{3}{2}$$

$$\frac{2}{3} \cdot \frac{3}{2} = 1 \quad \checkmark$$

Si es una funcion de densidad  
Conjunta Valida

a) Caso Continuo  $\rightarrow$  Función de cada variable independiente es 0

$$g(x) = \int_{-\infty}^{\infty} f(x, y) dy \rightarrow \int_0^1 \frac{2}{3} (x + 2y) dy + \frac{2}{3} \int_1^{\infty} (x + 2y) dy$$

$$\frac{2}{3} [xy + y^2]_0^1 \rightarrow \frac{2}{3} (x+1) = g(x)$$

$$h(y) = \int_{-\infty}^{\infty} f(x, y) dx \rightarrow \int_0^1 \frac{2}{3} (x + 2y) dx + \frac{2}{3} \int_1^{\infty} (x + 2y) dx$$

$$\frac{2}{3} \left[ \frac{x^2}{2} + 2yx \right]_0^1 \rightarrow \frac{2}{3} \left( \frac{1}{2} + 2y \right) = h(y)$$

$$\frac{2}{3} \left( \frac{1}{2} + 2y \right) \cdot \frac{2}{3} (x+1) \rightarrow \frac{4}{9} \left( \frac{1}{2} + 2y \right) (x+1)$$

$$x + 2y \stackrel{?}{=} \frac{2}{3} \left( \frac{1}{2}x + \frac{1}{2} + 2yx + 2y \right) \quad \text{evaluamos en } (1,1)$$

$$3 = \frac{2}{3} \left( \frac{1}{2} + \frac{1}{2} + 2 + 2 \right) \rightarrow 3 \neq \frac{10}{3}$$

Por contraejemplo se ve que  
son dependientes



b) (caso continuo)

$$\mu_x = \int_{-\infty}^{\infty} x \cdot \left( \frac{\lambda}{3} (x+1) \right) dx = \frac{\lambda}{3} \int_0^1 x^2 + x dx \rightarrow \left[ \frac{x^3}{3} + \frac{x^2}{2} \right]_0^1$$

$$\frac{\lambda}{3} \left( \frac{1}{3} + \frac{1}{2} \right) = \frac{\lambda}{3} \cdot \left( \frac{5}{6} \right) = \underline{\underline{\frac{10}{18}}}$$

c)

$$\mu_y = \int_{-\infty}^{\infty} y \cdot \frac{\lambda}{3} \left( \frac{1}{2} + 2y \right) dy = \frac{\lambda}{3} \int_0^1 \frac{y}{2} + 2y^2 dy$$

$$\frac{\lambda}{3} \left[ \frac{y^2}{4} + \frac{2y^3}{3} \right]_0^1 \rightarrow \frac{\lambda}{3} \left( \frac{1}{4} + \frac{2}{3} \right) \rightarrow \frac{\lambda}{3} \left( \frac{3+8}{12} \right) = \underline{\underline{\frac{11}{18}}}$$

d)

$$\iint_0^1 xy \frac{\lambda}{3} (x+2y) dx dy = x^2 y + 2xy^2 \cdot x \rightarrow \frac{x^3}{3} y + x^2 y^2$$

$$\frac{\lambda}{3} \int_0^1 \left( \frac{y}{3} + y^2 \right) dy = \frac{\lambda}{3} \left[ \frac{y^2}{6} + \frac{y^3}{3} \right]_0^1 = \frac{\lambda}{3} \left( \frac{1}{6} + \frac{1}{3} \right) = \frac{1}{2} \cdot \frac{\lambda}{3}$$

$$\sigma_{xy} = \frac{1}{3} - \frac{11}{18} \cdot \frac{10}{18} = -\frac{1}{162} = -0.00617$$

e Pa después

$$\int_0^1 \int_0^1 \frac{2}{3} (x+2y) \left(x - \frac{10}{18}\right) \cdot \left(y - \frac{11}{18}\right) dx dy$$

$$\left(x^2 - \frac{10x}{18} + 2yx - \frac{20y}{18}\right) \left(y - \frac{11}{18}\right)$$

$$\frac{2}{3} \int_0^1 \int_0^1 x^2 y - \frac{10x}{18} y + 2xy^2 - \frac{20}{18} y^2 - \frac{11}{18} x^2 + \frac{110x}{324} - \frac{22yx}{18} + \frac{220y}{324}$$

$$\left[ \frac{x^3}{3} y - \frac{10x^2}{36} y + x^2 y^2 - \frac{20}{18} y^2 x - \frac{11}{54} x^3 + \frac{110}{648} x^2 - \frac{11}{18} x^2 y + \frac{220}{324} x \right]_0^1$$

$$\int_0^1 \left[ \frac{y}{3} - \frac{10}{36} y + y^2 + \frac{20}{18} y^2 - \frac{11}{54} + \frac{110}{648} - \frac{11}{18} y + \frac{220}{324} y \right]$$

$$\int_0^1 \left( -\frac{y^2}{9} + \frac{10}{81} y - \frac{11}{324} \right) dy =$$

$$\left[ -\frac{y^3}{27} + \frac{5y^2}{81} - \frac{11y}{324} \right]_0^1$$

$$-\frac{1}{27} + \frac{5}{81} - \frac{11}{324} = 0.00925 - \frac{2}{3} =$$

$$-0.006172$$



$$1) \text{ Media} = \frac{1}{N} \sum_{i=1}^N X_i$$

$$\text{Var} \left( \frac{1}{N} \sum_{i=1}^N X_i \right) ?$$

Caso base  $N=2$

$$\text{Var} \left( \frac{X_1 + X_2}{2} \right) = \left( \frac{1}{2} \right)^2 \text{Var} (X_1 + X_2)$$

$$E \left[ (X_1 + X_2 - E[X_1 + X_2])^2 \right]$$

$$E \left[ ((X_1 - E[X_1]) + (X_2 - E[X_2]))^2 + 2 \right]$$

$$(X_1 - E[X_1])(X_2 - E[X_2])]$$

$$\text{Var}(X_1) + \text{Var}(X_2) + 2 \text{Cov}(X_1, X_2)$$

$$\text{Var} \left( \frac{X_1 + X_2}{2} \right) = \text{Var}(X_1) + \text{Var}(X_2) + 2 \text{Cov}(X_1, X_2)$$

Caso  $N$

$$\text{Var} \left( \frac{1}{N} \sum_{i=1}^N X_i \right) = \left( \frac{1}{N} \right)^2 \text{Var} \left( \sum_{i=1}^N X_i \right)$$

$$E \left[ \left( \sum_{i=1}^N X_i - E \left[ \sum_{i=1}^N X_i \right] \right)^2 \right]$$

$$E \left[ \sum_{i=1}^N (X_i - E[X_i]) + 2 \left( \sum_{i=1}^N \sum_{j=1}^N (X_i - E[X_i]) \cdot (X_j - E[X_j]) \right) \right]$$

$$\frac{1}{N^2} \left( \sum_{i=1}^N \text{Var}(X_i) + 2 \sum_{i=1}^N \sum_{j=i+1}^N \text{Cov}(X_i, X_j) \right)$$

$$\text{Var}\left(\frac{1}{N} \cdot \sum_{i=1}^N X_i\right) = \frac{1}{N^2} \cdot \sum_{i=1}^N \text{Var}(X_i) + \frac{2}{N^2}$$

$$\sum_{i=1}^N \sum_{j=i+1}^N \text{Cov}(X_i, X_j)$$