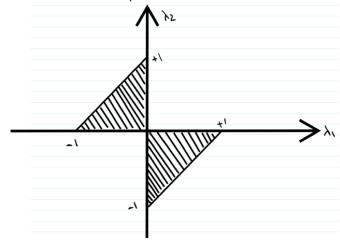
1. Consider the following joint density function for the random variable X and Y with the following distribution:

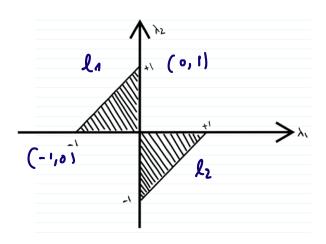
$$f_{X,Y}(\lambda_1,\lambda_2) = \begin{cases} c \; ; \; -1 < \lambda_1 < 1 \; and \; -1 < \lambda_2 < 1 \\ \\ 0 \; ; \qquad \qquad \textit{Else} \end{cases}$$

- a. Find the constant c.
- b. Find the marginal density $f_X(\lambda_1)$ and $f_Y(\lambda_2)$
- c. Graph the marginal density function for random variable X and Y and show that the area under each curve is unity.
- d. What is E[X]? what is E[Y]?
- e. Find and graph $f_{X|Y}(\lambda_1|\lambda_2)$. What is $f_{X|Y}(\lambda_1|\lambda_2)$ when λ_2 = 0.5.
- f. Find and graph $f_{Y|X}(\lambda_2|\lambda_1)$. What is $f_{Y|X}(\lambda_2|\lambda_1)$. when λ_1 = 0.5.
- g. Are random variable X and Y independent?



2. Consider the following joint density function for the random variable V and V with the

$$f_{X,Y}(\lambda_1,\lambda_2) = \begin{cases} c \; ; \; -1 < \lambda_1 < 1 \; and \; -1 < \lambda_2 < 1 \\ \\ 0 \; ; \qquad \qquad \textit{Else} \end{cases}$$



$$\lambda_2 - 1 = \frac{1 - 0}{0 + 1} (\lambda_1)$$

$$\lambda_2 = \lambda_1 + \Delta$$

$$\lambda_2 = \lambda_1 + \Delta$$

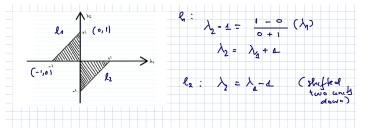
$$\ell_2 : \lambda_2 = \lambda_1 - \Delta \quad (shifted two and become)$$

Part a

$$C\left(\frac{1}{2} + \frac{1}{2}\right) = 1$$

$$c = 4$$

Part b: Manginal densities



$$f_{x}(\lambda_{1}) = \int_{-\infty}^{+\infty} f_{x,y}(\lambda_{1},\lambda_{2}) d\lambda_{2}$$

$$\int_{X} (\lambda_{1}) = \int_{D}^{\lambda_{1}+4} d\lambda_{2} = 4 + \lambda_{1}$$

*
$$\lambda_1 \in [0, 1)$$
:

$$f_{X}(\lambda_{1}) = \int_{\lambda_{1}-1}^{0} d\lambda_{2} = 1 - \lambda_{1}$$

* otherwise,
$$f_{x}(\lambda_{n}) = 0$$

$$\int_{x} (\lambda_{1}) = \begin{cases} 1 + \lambda_{1} & \text{if } \lambda_{1} \in (-1, 0] \\ 1 - \lambda_{1} & \text{if } \lambda_{1} \in [0, 1) \end{cases}$$

$$= \begin{cases} 1 + \lambda_{1} & \text{if } \lambda_{1} \in (-1, 0] \\ 0 & \text{else} \end{cases}$$

•
$$f_{y}(\lambda_{2}) = \int_{+\infty}^{\infty} f_{x,y}(\lambda_{0}, \lambda_{1}) d\lambda_{1}$$

$$\begin{cases}
\lambda_2 - 1 = \frac{1 - 0}{0 + 1} (\lambda_1) \\
\lambda_2 = \lambda_3 + 4
\end{cases}$$

$$\begin{cases}
\lambda_2 : \lambda = \lambda_1 - 4 \quad \text{(shifted}
\end{cases}$$

$$\ell_1: \lambda_1 = \lambda_2 - \Delta$$

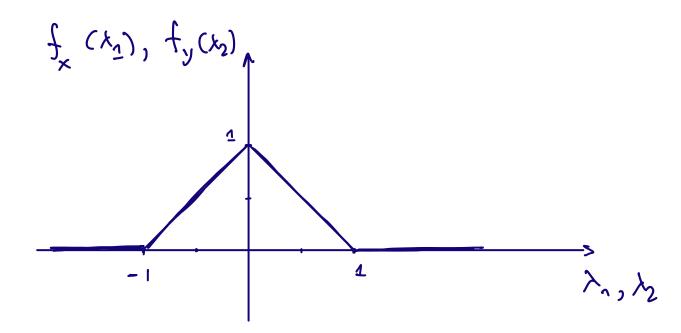
$$f_{\delta}(\lambda_2) = \int_{0}^{\Delta + \lambda_2} d\lambda_1 = \Delta + \lambda_2$$

$$f_{\delta}(\lambda_2) = \int_{\lambda_2 - 1}^{\circ} d\lambda_n = 1 - \lambda_2$$

$$f_{y}(\lambda_{2}) = \begin{cases} 1 + \lambda_{2} & \text{if } \lambda_{2} \in (-1, 0] \\ 1 - \lambda_{2} & \text{if } \lambda_{2} \in [0, 1) \end{cases}$$
of the now ise

c. Graph the marginal density function for random variable X and Y and show that the area under each curve is unity.

I will draw the same plot for fx (2) and fy (2)



They are both valid because

- · fx (x,) ≥ o and fy (x2) ≥
- $\int_{-\infty}^{+\infty} f_{x}(x_{n}) dx_{n} = \int_{-\infty}^{+\infty} f_{y}(x_{2}) dx_{2}$

= 1 x 2/x = -1 /

$$\begin{cases}
\lambda_1 + 1 & \text{if } \lambda_n \in [-1, 0] \\
\lambda_1 + 1 & \text{if } \lambda_n \in [-1, 0]
\end{cases}$$

$$\begin{cases}
\lambda_1 + 1 & \text{if } \lambda_n \in [-1, 0] \\
0 & \text{otherwise}
\end{cases}$$

d. What is E[X]? what is E[Y]?

$$E[x] = \int_{-\infty}^{+\infty} \lambda_n f(\lambda_n) d\lambda_n = 0$$

Since k_n $f(k_n)$ is an odd function, and the integral is oven a symmetric interval around 2eno-

Similarly, E[3] = 0/

e. Find and graph $f_{X|Y}(\lambda_1|\lambda_2)$. What is $f_{X|Y}(\lambda_1|\lambda_2)$ when λ_2 = 0.5.

$$f_{X|Y}(\lambda_1|\lambda_2) = \frac{f_{X,Y}(\lambda_1,\lambda_2)}{f_{Y}(\lambda_2)}$$

$$\int_{y} (\lambda_{2}) = \begin{cases}
1 + \lambda_{2} & \text{if } \lambda_{2} \in (-1, 0) \\
1 - \lambda_{2} & \text{if } \lambda_{2} \in [0, 1)
\end{cases}$$
of the norm is the norm is the second second in the second i

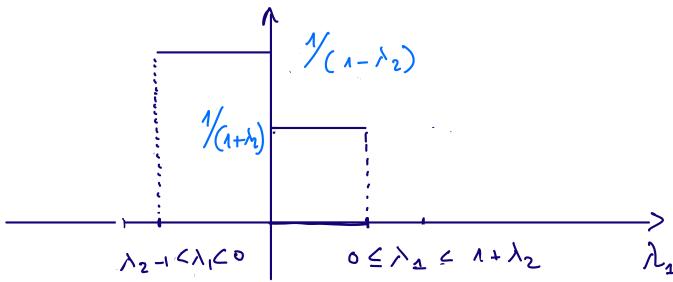
$$f_{X|Y}(\lambda_{1}|\lambda_{2}) = \begin{cases} \frac{1}{4+\lambda_{2}} & \text{if } \lambda_{2} \in (-1,0] \text{ and} \\ 0 \leq \lambda_{4} \leq \lambda_{2}+1 \end{cases}$$

$$\frac{1}{4-\lambda_{2}} & \text{if } \lambda_{2} \in [0,1) \text{ and}$$

$$\frac{1}{4-\lambda_{2}} & \text{if } \lambda_{2} \in [0,1) \text{ and}$$

$$\lambda_{2}-1 \leq \lambda_{1} \leq 0$$

$$0 \text{ other wise}$$



$$4 \lambda_2 = 0.5$$
, $f_{xy}(\lambda_1 | \lambda_2) = \frac{1}{1 - 0.6} = 2 //$

$$f_{SIX}(\lambda_2|\lambda_1) = \frac{f_{X,y}(\lambda_1,\lambda_2)}{f_X(\lambda_1)}$$

$$\int_{X} (\lambda_{A}) = \begin{cases}
1 + \lambda_{A} & \text{y} & \lambda_{A} \in (-1, 0] \\
1 - \lambda_{A} & \text{y} & \lambda_{A} \in [0, 1]
\end{cases}$$

$$\int \frac{1}{1+\lambda_{1}} \, \Psi \, \lambda_{1} \in (-1,0] \text{ and}$$

$$0 \leq \lambda_{2} \leq \lambda_{1}+1$$

$$\frac{1}{1-\lambda_{1}} \, \Psi \, \lambda_{1} \in [0,1) \text{ and}$$

$$\frac{1}{1-\lambda_{1}} \, \Psi \, \lambda_{2} \in [0,1) \text{ and}$$

$$\frac{\lambda_{1}-1}{1-\lambda_{2}} \leq 0$$

$$0 \text{ other wise}$$

$$f_{81x}(\lambda_{2}|\lambda_{n})$$

$$\chi_{(1+\lambda_{1})}$$

$$\chi_{(1$$

$$4 \lambda_1 = 0.5$$
, $5 (31 \lambda_1) = \frac{1}{1-0.5} = 2 //$

Recall
$$f_{x}(\lambda_{1}) = \begin{cases} 1 + \lambda_{1} & \text{if } \lambda_{1} \in (-1, 0] \\ 1 - \lambda_{1} & \text{if } \lambda_{1} \in [0, 1) \end{cases}$$

$$= \begin{cases} 1 + \lambda_{2} & \text{if } \lambda_{2} \in (-1, 0] \\ 1 - \lambda_{2} & \text{if } \lambda_{2} \in [0, 1) \end{cases}$$

$$= \begin{cases} 1 + \lambda_{1} & \text{if } \lambda_{2} \in [0, 1] \\ 0 & \text{otherwise} \end{cases}$$

4 N2 E [0,1) otherwise

Tala 1 = 12 = 0.5

 $f_{x}(\lambda_{0}) f_{y}(\lambda_{2}) = 0.5 \times 0.5 = 0.25$

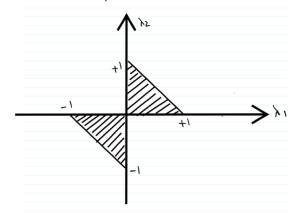
 $f_{X,y}(\lambda_1,\lambda_2) = 1 \neq f_X(\lambda_1) f_y(\lambda_2)$

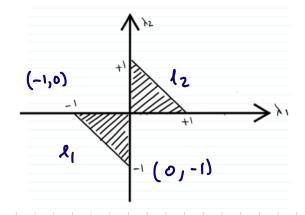
The vaniables are not independent.

2. Consider the following joint density function for the random variable X and Y with the following distribution:

$$f_{X,Y}(\lambda_1,\lambda_2) = \begin{cases} c \; ; \; -1 < \lambda_1 < 1 \; and \; -1 < \lambda_2 < 1 \\ 0 \qquad ; \qquad \qquad Else \end{cases}$$

- a. Find the constant c.
- b. Find the marginal density $f_X(\lambda_1)$ and $f_Y(\lambda_2)$
- c. Graph the marginal density function for random variable X and Y and show that the area under each curve is unity.
- d. What is E[X]? what is E[Y]?
- e. Find and graph $f_{X|Y}(\lambda_1|\lambda_2)$. What is $f_{X|Y}(\lambda_1|\lambda_2)$ when λ_2 = 0.5.
- f. Find and graph $f_{Y|X}(\lambda_2|\lambda_1)$. What is $f_{Y|X}(\lambda_2|\lambda_1)$. when λ_1 = 0.5.
- g. Are random variable X and Y independent?





$$\lambda_{1}: \quad \lambda_{2} = \frac{0+1}{-1-0} \left(\lambda_{1} + 4 \right)$$

$$\lambda_{2} = -\lambda_{1} - 4$$

$$\frac{(-1,0)}{A_1} \xrightarrow{A_1} A_2$$

$$k_{1}: \lambda_{2} = \frac{0+1}{-1+0} (\lambda_{4}+4)$$

$$\lambda_{2} = -\lambda_{4} - 4$$

$$k_{1}: \lambda_{2} = -\lambda_{4} + 4$$

as let
$$I = \iint f_{x,y}(\lambda_1, \lambda_2) d\lambda_1 d\lambda_2$$

$$= c \quad Arca$$

$$= c \left(\frac{1}{2} + \frac{1}{2}\right) = c$$

$$f_{x}(\lambda_{1}) = \int_{-\infty}^{+\infty} f_{x,y}(\lambda_{1},\lambda_{2}) d\lambda_{2}$$

*
$$\lambda_1 \in [-1,0]$$
: $\int_{x} (\lambda_n) = \int_{-\lambda_1-1}^{0} d\lambda_2 = \lambda_1 + \Delta$

*
$$\lambda_1 \in [0,1]$$
: $f_{\kappa}(\lambda_1) = \int_0^{-\lambda_1+1} d\lambda_2 = -\lambda_1 + \Delta$

$$f_{X}(\lambda_{n}) = \begin{cases} 1 + \lambda_{1} & \text{if } \lambda_{1} \in [-1, 0] \\ 1 - \lambda_{1} & \text{if } \lambda_{1} \in [0, A] \end{cases}$$
otherwise

$$\frac{(-1,0)}{\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$

$$-\lambda_n = \lambda_2 + \epsilon = \lambda_1 = -\lambda_2 - \epsilon$$

$$-\lambda_1 = -1 + \lambda_2 = \lambda_1 = 1 - \lambda_2$$

•
$$f_y(\lambda_2) = \int_{-\infty}^{+\infty} f_{x,y}(\lambda_1,\lambda_2) d\lambda_2$$

*
$$\lambda_2 \in [-1,0]$$
: $f_{\delta}(\lambda_2) = \int_{-\lambda_2-1}^{0} d\lambda_1 = 1 + \lambda_2$

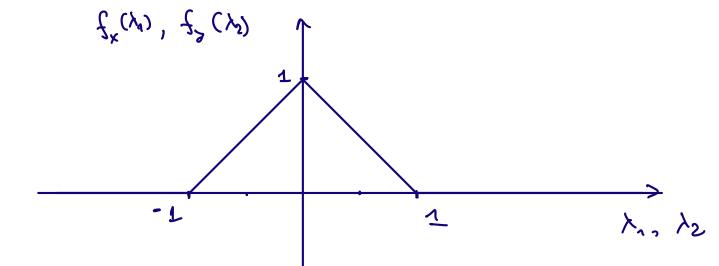
*
$$\lambda_2 \in [0,1]$$
: $\int_{\mathcal{Y}} (\lambda_2) = \int_{0}^{1-\lambda_2} d\lambda_1 = 1 - \lambda_2$

$$f_{y}(\lambda_{2}) = \begin{cases} 1 + \lambda_{2} & \text{if } \lambda_{2} \in [-1, 0] \\ 1 - \lambda_{2} & \text{if } \lambda_{2} \in [-1, 0] \end{cases}$$

$$0 \quad \text{otherwise}$$

part c

I will plot of (h,) and fy (hz) together since they have the same form.



Both fr (tr) and fy (tr) are valid because

They are positive and
$$\int f_x(\lambda_1) = \int f_y(\lambda_2) = 1$$
.
Sine the area = 1.

$$E[x] = \int_{\Lambda} \int_{\Lambda} (\lambda_{n}) d\lambda_{n} = 0$$

Since $\lambda_1 f_1(\lambda_1)$ is an odd function and the integral is over a symmetric intend around 0. Similarly, E[y] = 0

Part(e)

$$f_{x|y}(\lambda_{x}|\lambda_{2}) = \frac{f_{x_{1}y}(\lambda_{x}, \lambda_{2})}{f_{y}(\lambda_{2})}$$

$$\int_{y} (\lambda_{2}) = \begin{cases} 4 + \lambda_{2} & \text{if } \lambda_{2} \in [-1, 0] \\ 1 - \lambda_{2} & \text{if } \lambda_{2} \in [0, 1] \end{cases}$$
of thereof is

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(-1,0) & \cdot & \cdot \\
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$$\lambda_{1}: \lambda_{2} = \frac{0+1}{-1-0} (\lambda_{4}+4)$$

$$\lambda_{2} = -\lambda_{4}-4$$

$$\lambda_{1} = -\lambda_{2}-1$$

$$\lambda_{3}: \lambda_{2} = -\lambda_{4}+4$$

$$\lambda_{1} = 1-\lambda_{2}$$

$$\int_{X|\mathcal{J}} (\lambda_1 | \lambda_2) = \frac{\lambda}{\lambda + \lambda_2} /\!\!/$$

of
$$0 < \lambda_2 < 1$$
: $0 \leq \lambda_1 \leq 1 - \lambda_2$

$$f_{x|y} = \frac{1}{1 - \lambda_2} //$$

$$\frac{1}{1-\lambda_2}$$

$$\frac{1}{1+\lambda_2}$$

$$-\lambda_2 - 1 \leq \lambda_1 \leq \delta$$

$$0 \leq \lambda_1 \leq 1 - \lambda_2$$

$$\lambda_1$$

$$4 \lambda_2 = 0.5$$
, $f_{X|Y} = \frac{1}{1-0.5} = 2/1$

Part f

$$\begin{cases}
1 + \lambda_1 & \text{if } \lambda_2 \in [-1, 0] \\
1 - \lambda_1 & \text{if } \lambda_3 \in [0, 4]
\end{cases}$$

$$\begin{cases}
\lambda_1 = 0 + 1 \quad (\lambda_1 + 4) \\
\lambda_2 = -\lambda_1 - 4 \\
\lambda_3 = -\lambda_1 - 4
\end{cases}$$

$$\begin{cases}
\lambda_1 = 0 + 1 \quad (\lambda_2 + 4) \\
\lambda_3 = -\lambda_1 - 4
\end{cases}$$

$$\begin{cases}
\lambda_1 = 0 + 1 \quad (\lambda_2 + 4) \\
\lambda_3 = -\lambda_1 - 4
\end{cases}$$

$$\begin{cases}
\lambda_1 = \lambda_1 \quad (\lambda_2 + 4) \\
\lambda_3 = -\lambda_1 - 4
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$$\begin{cases}
\lambda_1 = \lambda_1 \quad (\lambda_2 + 4) \\
\lambda_3 = -\lambda_1 - 4
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$$\begin{cases}
\lambda_1 = \lambda_1 \quad (\lambda_2 + 4) \\
\lambda_3 = -\lambda_1 - 4
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$$\begin{cases}
\lambda_1 = \lambda_1 \quad (\lambda_2 + 4) \\
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$$\begin{cases}
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$$\begin{cases}
\lambda_1 = \lambda_1 \quad (\lambda_2 + 4) \\
\lambda_2 = -\lambda_2 - 4
\end{cases}$$

$$f_{y|x}(\lambda_1 \lambda_2) = \frac{f_{x,y}(\lambda_1, \lambda_2)}{f_{x}(\lambda_1)}$$

$$-1 < \lambda_1 < 0 : -\lambda_1 - 1 \leq \lambda_2 \leq 0$$

$$f_{y|x}(\lambda_2|\lambda_1) = \frac{1}{1 + \lambda_1}$$

$$\int_{SIX} (\lambda_1 | \lambda_n) = \frac{1}{1 - \lambda_1}$$

$$\frac{\int_{\lambda_1 - \lambda_2}}{\lambda_1 - \lambda_2}$$

$$\frac{1}{\lambda_1 - \lambda_2}$$

$$\frac{1}{\lambda_1 - \lambda_2}$$

$$0 \le \lambda_2 \le 1 - \lambda_2$$

$$\lambda_2$$

$$\frac{1}{\lambda_1 - \lambda_2}$$

$$\lambda_3 = 0.5$$

$$\frac{1}{\lambda_1 - \lambda_2} = \frac{1}{1 - 0.5} = 2\pi$$

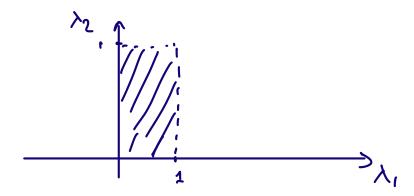
Take $\lambda_1 = \lambda_2 = 0.5$ $f_y(\lambda_2) f_x(\lambda_1) = 0.5 \times 0.5 = 0.25$ $f_{x,y}(\lambda_1, \lambda_2) = 1 \neq 0.25$

The variables are not independent /

3. Consider the following joint density function for the random variable X and Y uniformly distributed as:

$$f_{X,Y}(\lambda_1,\lambda_2) = \begin{cases} c\lambda_1^2 + \frac{\lambda_1\lambda_2}{3} & \text{; } 0 < \lambda_1 < 1 \text{ and } 0 < \lambda_2 < 2 \\ 0 & \text{; } Else \end{cases}$$

- a. Find the constant c.
- b. Find the marginal density $f_X(\lambda_1)$ and $f_Y(\lambda_2)$.
- c. Graph the marginal density function for random variable X and Y and show that the area under each curve is unity.
- d. Find $P(\lambda_1 + \lambda_2 > 1)$
- e. Are random variable X and Y independent?



Part a

Let
$$I = \iint f_{x_1y}(x_1, x_2) dx_1 dx_2$$

$$\overline{I} = \int_{0}^{2} \int_{0}^{1} c \lambda_{1}^{2} d\lambda_{1} d\lambda_{2} + \frac{1}{3} \int_{0}^{2} \int_{0}^{1} \lambda_{1} \lambda_{2} d\lambda_{1} d\lambda_{2}$$

$$= c \int_{0}^{2} \frac{1}{3} \lambda_{1}^{3} \left[\frac{1}{3} \lambda_{2} + \frac{1}{3} \int_{0}^{2} \lambda_{2} + \frac{1}{2} \lambda_{1}^{2} \right]_{0}^{1} d\lambda_{2}$$

$$= \frac{c}{3} \int_{0}^{2} d\lambda_{2} + \frac{1}{6} \int_{0}^{2} \lambda_{2} d\lambda_{2}$$

$$= \frac{2C}{3} + \left[\frac{1}{2} \lambda_{2}^{2} \right]_{0}^{2} = \frac{2C}{3} + \left[\frac{1}{6} \frac{1}{2} \right]_{0}^{2}$$

$$= \frac{2^{\mathsf{C}}}{3} + \frac{1}{3}$$

$$\frac{2c}{3} + \frac{1}{3} = 1$$

$$2c + 1 = 3$$

$$2c = 2$$

$$c = 4$$

$$f_{X,Y}(\lambda_1,\lambda_2) = \begin{cases} c\lambda_1^2 + \frac{\lambda_1\lambda_2}{3} & ; \ 0 < \lambda_1 < 1 \ and \ 0 < \lambda_2 < 2 \\ \\ 0 & ; \end{cases}$$
 Else

Part b: Manginal densities:

*
$$f_{x}(\lambda_{\underline{a}}) = \int_{-\infty}^{+\infty} f_{x,y}(\lambda_{n}, \lambda_{2}) d\lambda_{2}$$

$$= \int_{a}^{a} \left(\lambda_{1}^{2} + \frac{\lambda_{1}}{3} \lambda_{2}\right) d\lambda_{2}$$

$$= 2\lambda_1^2 + \frac{\lambda_1}{3} \left(\frac{1}{a}\lambda_2^2\right)_0^2$$

$$= 2 \lambda_1^2 + \frac{\lambda_1}{3} \left(2 \right)$$

$$= 2\lambda_1^2 + 2\lambda_1$$

for 0 < 2, < 1/

Zino otherwik.

$$\begin{array}{lll}
+ & \int_{0}^{1} (\lambda_{1}) = \int_{-\infty}^{1} f_{x_{1}y_{1}}(\lambda_{1}, \lambda_{2}) d\lambda_{1} \\
&= \int_{0}^{1} (\lambda_{1}^{2} + \frac{\lambda_{2}}{3} \lambda_{1}) d\lambda_{1} \\
&= \frac{1}{3} + \frac{\lambda_{2}}{3} (\frac{1}{2} \lambda_{1}^{2})_{0}^{1} \\
&= \frac{1}{3} + \frac{\lambda_{2}}{4} \quad \text{for } 0 < \lambda_{2} < 2 / 2 \\
&= \frac{1}{3} + \frac{\lambda_{2}}{4} \quad \text{for } 0 < \lambda_{1} < 2 / 2 \\
&= \frac{1}{3} + \frac{\lambda_{2}}{4} \quad \text{for } 0 < \lambda_{1} < 1, 0 \text{ otherwise.}
\end{array}$$

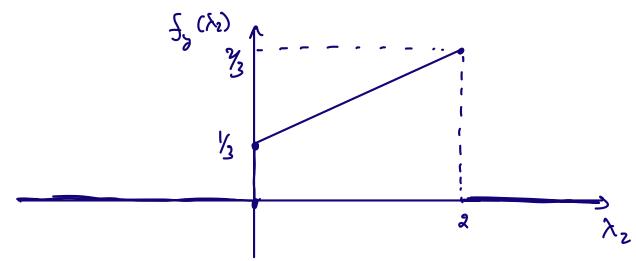
Part C

• $\int_{X} (\lambda_{1}) = 2\lambda_{1}^{2} + \frac{2\lambda_{1}}{3} \quad \text{for } 0 < \lambda_{1} < 1, 0 \text{ otherwise.}$

(pana bola stanking at $f_{X}(0) = 0$ and ending at $f_{X}(1) = \frac{8}{3}$, then zero everywhere).

0 C L 2 and for

Zeno ofherwis



The areas under the curves!

for
$$f_{\kappa}$$
: Area - $\int_{-\infty}^{\infty} f_{\kappa}(\lambda_{1}) d\lambda_{1}$

$$= \frac{2}{3} \lambda_1^3 \Big|_{3}^{1} + \frac{2}{3} \frac{1}{2} \lambda_1^2 \Big|_{3}^{1}$$

$$=\frac{2}{3}+\frac{2}{3}\frac{1}{2}$$

$$= \frac{2}{3} \left(1 + \frac{1}{2} \right) = \frac{2}{3} \times \frac{3}{2} = \frac{1}{4}$$

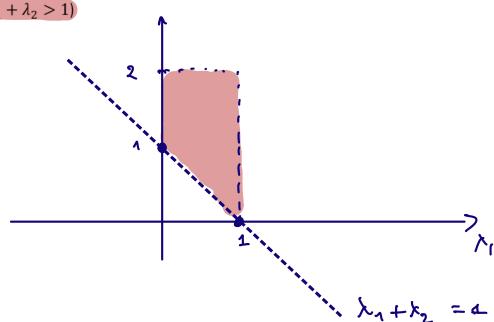
for fy: The area is just a Trapezoid

Area =
$$\frac{1}{2} \left(\frac{1}{3} + \frac{2}{3} \right) \times 2$$

= $\frac{1}{3} \left(\frac{1}{3} + \frac{2}{3} \right) \times 2$

$$f_{X,Y}(\lambda_1,\lambda_2) = \begin{cases} c\lambda_1^2 + \frac{\lambda_1\lambda_2}{3} & ; \ 0 < \lambda_1 < 1 \ and \ 0 < \lambda_2 < 2 \\ \\ 0 & ; \end{cases}$$
 Else

d. Find
$$P(\lambda_1 + \lambda_2 > 1)$$



$$P(\lambda_1 + \lambda_2 > 1) = 1 - P(\lambda_1 + \lambda_2 \in 1)$$

•
$$P(\lambda_1 + \lambda_2 \leq 1)$$

$$= \int_0^1 \int_0^1 -\lambda_1 \left(\lambda_1^2 + \frac{\lambda_1 \lambda_2}{3} \right) d\lambda_2 d\lambda_1$$

$$= \int_{0}^{1} \left(\lambda_{1}^{2} \lambda_{2} \Big|_{0}^{1-\lambda_{1}} + \frac{\lambda_{1}}{3} \frac{1}{2} \lambda_{2}^{2} \Big|_{0}^{1-\lambda_{1}} \right) d\lambda_{1}$$

$$= \int_{3}^{4} \left(\lambda_{1}^{2} \left(1 - \lambda_{1} \right) + \frac{\lambda_{1}}{6} \left(1 - \lambda_{1} \right)^{2} \right) d\lambda_{1}$$

$$= \int_0^{2\pi} \left(\lambda_1^2 - \lambda_1^3 + \frac{\lambda_1}{6} \left(1 - 2\lambda_1 + \lambda_1^2 \right) \right) d\lambda_1$$

$$= \int_0^{\frac{1}{2}} \left(\lambda_1^2 - \lambda_1^3 + \frac{\lambda_1}{6} - \frac{\lambda_1^2}{3} + \frac{\lambda_1^2}{4} \right) \quad \lambda \lambda_1$$

$$=\frac{1}{3}-\frac{1}{4}+\frac{1}{12}-\frac{1}{9}+\frac{1}{24}$$

$$= \frac{24 - 18 + 6 - 8 + 3}{72}$$

Thu,
$$P(\lambda_1 + \lambda_2 > 1) = 1 - P(\lambda_1 + \lambda_2 \leq 1)$$

$$= 1 - \frac{7}{72}$$

e. Are random variable X and Y independent?

$$f_{X|Y}(\lambda_{1}|\lambda_{2}) = \frac{f_{X_{1}X}(\lambda_{1},\lambda_{2})}{f_{Y}(\lambda_{2})}$$

$$= \frac{\lambda_{1}^{2} + \frac{\lambda_{1}\lambda_{2}}{\lambda_{3}}}{\frac{1}{3} + \frac{\lambda_{2}}{4}}$$
let $\lambda_{2} = 0$, $f_{X|Y}(\lambda_{1}|\lambda_{2}=0) = 3\lambda_{1}^{2}$

$$f_{Owever} \quad f_{X}(\lambda_{1}) = 2\lambda_{1}^{2} + \frac{2\lambda_{1}}{3} \neq 3\lambda_{1}^{2}$$

$$f_{X|Y}(\lambda_{1}|\lambda_{2}) \neq f_{X}(\lambda_{1})$$
Therefore X , Y are not independent P