

Seat /ID	Probability and Statistics	Section:
Date: 18-10-23	Quiz-2	Time: 25 mint

Problem :

Suppose that X and Y have the following joint probability distribution:

$f(x, y)$		x	
		2	4
y	1	0.10	0.15
	3	0.20	0.30
	5	0.10	0.15

- Find the marginal distribution of x and y
- Find the Mean and variance of x and y
- Find the covariance of x and y
- Find the correlation coefficient between x and y
- verify $f(x, y)$ is a valid pdf

Problem :

A privately owned business operates both a drive-in facility and a walk-in facility. On a randomly selected day, let X and Y , respectively, be the proportions of the time that the drive-in and the walk-in facilities are in use, and suppose that the joint density function of these random variables is

$$f(x, y) = \begin{cases} \frac{2}{5}(2x + 3y), & 0 \leq x \leq 1, 0 \leq y \leq 1, \\ 0, & \text{elsewhere.} \end{cases}$$

- Find the marginal distribution of x and y
- Find the Mean and variance of x and y
- Find the covariance of x and y
- Find the correlation coefficient between x and y
- verify $f(x, y)$ is a valid pdf

Problem :

The joint and marginal pmf's for X = automobile policy deductible amount and Y = homeowner policy deductible amount

$p(x, y)$		y		
		0	100	200
x	100	.20	.10	.20
	250	.05	.15	.30

- Find the marginal distribution of x and y
- Find the Mean and variance of x and y
- Find the covariance of x and y
- Find the correlation coefficient between x and y
- Are x and y independent random variable ?