

## Esercizio zb. 26

$$f(x,y) = \begin{cases} \lambda \frac{\sqrt{y}}{x^2} & \text{se } 1 < x < 2, 0 < y < 1 \\ 0 & \text{altrimenti} \end{cases}$$

1) calcola  $\lambda$  affinché la  $f(x,y)$  sia una densità di probabilità

2)  $P(Y \leq \frac{2}{3}X)$

3)  $f_X(x)$  e  $f_Y(y)$ : sono indipendenti?

Svolg

$$1) \int_0^1 \int_0^1 \lambda \frac{\sqrt{y}}{x^2} dx dy$$

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

$$= \frac{1}{x^2} \cdot \left[ \frac{2}{3} \right] = \left[ \frac{2}{3x^2} \right]$$

$$\int_1^2 \frac{2}{3x^2} dx = \frac{2}{3} \int_1^2 x^{-2} dx = \frac{2}{3} \left[ \frac{x^{-1}}{-1} \right]_1^2 = -\frac{2}{3} \left[ \frac{1}{x} \right]_1^2 = -\frac{2}{3} \left[ \frac{1}{2} - 1 \right] \\ = -\frac{2}{3} \left[ \frac{1-2}{2} \right] = -\frac{2}{3} \cdot -\frac{1}{2} = \frac{2}{6} = \left[ \frac{1}{3} \right]$$

$$\frac{1}{3}\lambda = 1$$

$$\lambda = 3$$

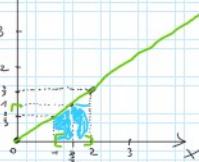


2)  $P(Y \leq \frac{2}{3}X)$  =

$$x \in [1, 2] \\ y \in [0, 1]$$

x	y
0	0
1	1
2	1
	0.5

$$y = \frac{2}{3}x$$



Per calcolo:

$$= \int_0^{\frac{2}{3}x} \int_0^{\frac{2}{3}x} \lambda \frac{\sqrt{y}}{x^2} dy dx = \int_0^{\frac{2}{3}x} \frac{3}{x^2} \int_0^{\frac{2}{3}x} y^{\frac{1}{2}} dy = \frac{3}{x^2} \left[ \frac{y^{\frac{3}{2}}}{\frac{3}{2}+1} \right]_0^{\frac{2}{3}x} = \frac{3}{x^2} \left[ \frac{2}{3}y^{\frac{3}{2}} \right]_0^{\frac{2}{3}x}$$

$$= \frac{3}{x^2} \left[ \frac{2}{3} \sqrt{(\frac{2}{3}x)^3} \right] = \frac{3}{x^2} \left[ \frac{2}{3} \sqrt{(\frac{2}{3}x)^3} - \frac{2}{3} \sqrt{0} \right]$$

$$= \frac{3}{x^2} \left[ \frac{2}{3} \cdot (\frac{2}{3}x)^{\frac{3}{2}} \right] =$$

$$= \frac{2}{x^2} \cdot \sqrt{(\frac{2}{3}x)^3}$$

$$\int_1^2 \frac{2}{x^2} \sqrt{(\frac{2}{3}x)^3} dx = \int_1^2 \frac{2}{x^2} \left( \frac{2}{3}x \right)^{\frac{3}{2}} dx = 2 \underbrace{\int_1^2 x^{-2} \left( \frac{2}{3}x \right)^{\frac{3}{2}} dx}_{=}$$

$$= 2 \int_1^2 x^{-2} \cdot \left( \frac{2}{3} \right)^{\frac{3}{2}} \cdot x^{\frac{3}{2}} dx = 2 \cdot \left( \frac{2}{3} \right)^{\frac{3}{2}} \cdot \int_1^2 x^{-\frac{1}{2}} dx = 2 \cdot \left( \frac{2}{3} \right)^{\frac{3}{2}} \left[ \frac{x^{\frac{1}{2}+1}}{-\frac{1}{2}+1} \right]_1^2$$

$$= 2 \cdot \left( \frac{2}{3} \right)^{\frac{3}{2}} \cdot \left[ 2 \cdot \left( \frac{3}{2} \right)^{\frac{1}{2}} - 2 \right]$$

$$= 2 \sqrt{\frac{8}{27}} \cdot \left[ 2 \cdot \frac{\sqrt{3}}{\sqrt{2}} - 2 \right] \\ = 4 \cdot \frac{\sqrt{8}}{\sqrt{27}} \cdot \frac{\sqrt{3}}{\sqrt{2}} - 4 \cdot \frac{\sqrt{8}}{\sqrt{27}}$$

$$= 4 \cdot \frac{2\sqrt{2}}{3\sqrt{3}} \cdot \frac{\sqrt{8}}{\sqrt{2}} - 4 \cdot \frac{2\sqrt{2}}{3\sqrt{3}} = \boxed{\frac{8}{3} - \frac{8}{3}\sqrt{\frac{8}{3}}}$$

$$\int_1^2 \frac{3\sqrt{y}}{x^2} dy = \frac{3}{x^2} \int_1^2 \sqrt{y} dy = \frac{3}{x^2} \left[ \frac{y^{\frac{3}{2}}}{\frac{3}{2}+1} \right]_1^2 = \frac{3}{x^2} \left[ \frac{2}{3}y^{\frac{3}{2}} \right]_1^2$$

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

$$= \frac{3}{x^2} \left[ \frac{2}{3} \right] = \frac{2}{x^2}$$

$$\int_{\frac{3}{2}}^2 \frac{2}{x^2} dx = 2 \int_{\frac{3}{2}}^2 x^{-2} dx = 2 \left[ \frac{x^{-1}}{-1} \right]_{\frac{3}{2}}^2 = 2 \cdot \left[ -\left( \frac{1}{2} \right) - \frac{2}{3} \right]$$

$$= 2 \left[ -\frac{1}{2} + \frac{2}{3} \right]$$

sommandomo

$$\frac{8}{3} - \frac{8}{3} \sqrt{\frac{2}{3}} + \frac{1}{3} = \left[ 3 - \frac{8}{3} \sqrt{\frac{2}{3}} \right] \quad \text{x, el prof viene di verso!}$$

per 1 numero ??

$$3) f_x(x) = \int_0^1 \frac{3\sqrt{y}}{x^2} dy = \frac{3}{x^2} \int_0^1 \sqrt{y} dy = \frac{3}{x^2} \int_0^1 y^{\frac{1}{2}} dy$$

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

$$f_y(y) = \int_1^2 \frac{3\sqrt{y}}{x^2} dx = 3\sqrt{y} \int_1^2 x^{-2} dx = 3\sqrt{y} \left[ \frac{x^{-1}}{-1} \right]_1^2 = -3\sqrt{y} \cdot [x^{-1}]_1^2$$

$$= -3\sqrt{y} \left[ \frac{1}{2} - \frac{1}{3} \right] = -3\sqrt{y} \left[ \frac{1-2}{6} \right] = \boxed{\left[ \frac{3}{2} \sqrt{y} \right]}$$

