

a) $(X, Y) \sim N(0, 0, 1, 1, \rho)$

$X \sim N(0, 1) \rightarrow x_0$

$Y|X=x \sim N(\rho x, 1-\rho^2) \rightarrow y_0$

(x_0, y_0) is a sample from bivariate normal

distribution.

b) $(X, Y) \sim MN(n, \mu, \Sigma)$

$X \sim \text{Bin}(n, p_1) \rightarrow x_0$

$Y|X=x \sim \text{Bin}(n-x, p_2) \rightarrow y_0$

(x_0, y_0) is a sample from multinomial

distribution.

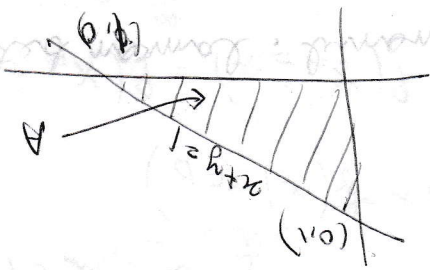
c) $(X, Y) \sim \text{Uniform over } A$

$A = \{(x, y) : 0 \leq x \leq 1, 0 \leq y \leq 1, x+y \leq 1\}$

$f(x, y) = 2, 0 \leq x \leq 1, 0 \leq y \leq 1$

$0 \leq y \leq 1$

$x+y \leq 1$



$\therefore \text{Area of } A = \frac{1}{2} \Rightarrow \text{Joint pdf} = \frac{1}{\text{Area}}$

