

A box contains a red pen, a green pen, and a blue pen. You pick one of these 3 pens randomly. The probability of choosing the red pen is $\frac{1}{8}$ and of choosing the green pen is $\frac{1}{4}$. Define random variables X and Y as follows:

$$\begin{aligned}X(\text{red}) &= 1/2 & Y(\text{red}) &= 1/4 \\X(\text{green}) &= 1/4 & Y(\text{green}) &= 1/2 \\X(\text{blue}) &= 1/2 & Y(\text{blue}) &= 1/2.\end{aligned}$$

What is the probability that $X^2 + Y^2$ is less than $\frac{1}{2}$?

- (a) $3/8$
- (b) $5/8$
- (c) $1/16$
- (d) $1/2$
- (e) $1/4$
- (f) $3/4$
- (g) $2/3$
- (h) $1/8$
- (i) $7/8$
- (j) 0
- (k) 0.2
- (l) None of these