

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:

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

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