

$$f_{xy} = \begin{cases} \frac{3 e^{-x} (x^2 - y^2)}{2\pi^3} & x > 0, 0 < y < \pi \\ 0, & \text{otherwise} \end{cases}$$

$$\begin{aligned} g(x,y) = v = x \sin(y) \\ h(x,y) = v = \sqrt{x} \end{aligned} \quad \left. \begin{aligned} & \rightarrow x = v^2 \\ & y = \sin^{-1}\left(\frac{v}{\sqrt{x}}\right) \end{aligned} \right\} \begin{aligned} & v \neq 0 \\ & v \geq 0 \end{aligned}$$

$$|J| = \begin{vmatrix} \frac{dg}{dx} & \frac{dg}{dy} \\ \frac{dh}{dx} & \frac{dh}{dy} \end{vmatrix} = \begin{vmatrix} \sin(y) & x \cos(y) \\ \frac{1}{2\sqrt{x}} & 0 \end{vmatrix} = \sqrt{x} \cos(y)$$

$$|J| = v \cos\left(\sin^{-1}\left(\frac{v}{\sqrt{x}}\right)\right)$$

$$f_{uv}(u,v) = \begin{cases} \frac{3 e^{-v^2} (x^2 - (\sin^{-1}(\frac{v}{\sqrt{x}}))^2)}{2\pi^3 v \cos(\sin^{-1}(\frac{v}{\sqrt{x}}))} & v \neq 0, u > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$0 < u < v^2$$

$$2) N = 100$$

$$Y_i = \lambda + W_i \quad \forall i = 1, 2, \dots, N$$

$x = 1$ = Presence
 $x = 0$ = absence

$$P_X(x) = \begin{cases} 0.01, & x = 1 \\ 0.99, & x = 0 \\ 0, & \text{otherwise} \end{cases}$$

$$W_i \sim (\mu, \sigma^2) = (0, 1)$$

$$\bar{Z} = \frac{1}{N} \sum_{i=1}^N Y_i$$

μ, σ^2 Present
 $P[Z > 0.6]$

$$a) P[Z \leq 0.6 | x = 1] \quad \cancel{1 - \Phi(0.6)} = 1 - Q(0.6)$$

$$R = \frac{Z - \mu_x}{\sigma_x} \Rightarrow -1 \leq R \leq -0.4$$

$$P[R \leq -0.4 | x = 1] \quad \cancel{1 - Q(0.4)} = Q(0.4)$$

$$b) P[Z > 0.6 | x = 0] \quad \cancel{1 - Q(0.6)}$$

$$c) P[\text{Error}] = P[Z \leq 0.6 | x = 1] P[x = 1] + P[Z > 0.6 | x = 0] P[x = 0]$$

$$P[\text{Error}] = 0.01 [Q(0.4)] + 0.99 [1 - Q(0.6)]$$