

Tema ~ seminare PS ~

$$1. X : \begin{pmatrix} -2 & -1 & 0 & 1 & 2 \\ 3p & 4p & 2p & p & p \end{pmatrix}, p \in \mathbb{R}$$

a) $p = ?$

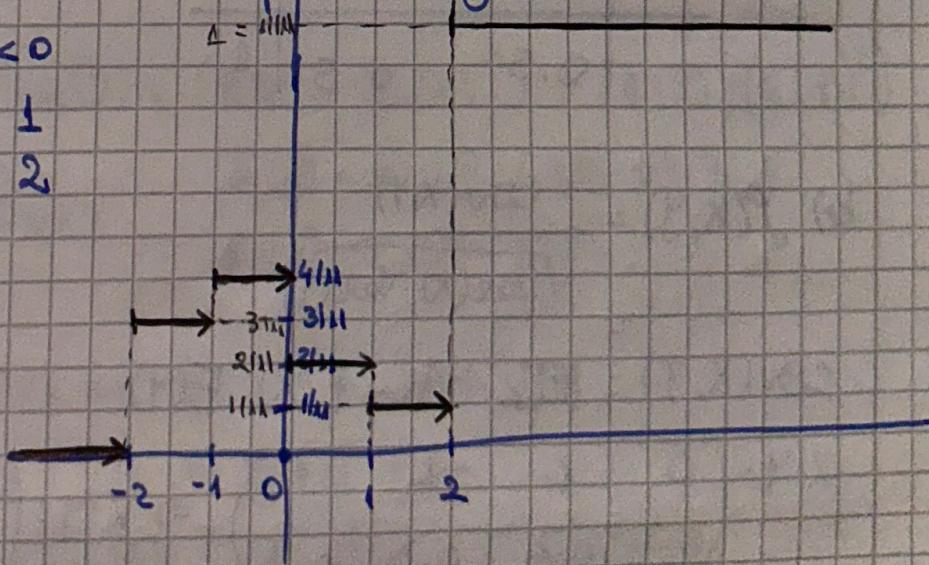
$$X \text{- bina definito} \Rightarrow 3p + 4p + 2p + p + p = 1 \Leftrightarrow 11p = 1 \Rightarrow p = 1/11$$

b) $F(x) = ?$

$$X : \begin{pmatrix} 0 & -1 & 0 & 1 & 2 \\ -2 & -1 & 0 & 1 & 2 \\ 3/11 & 4/11 & 2/11 & 1/11 & 1/11 \end{pmatrix}$$

$$F(x) = \begin{cases} 0, & x < -2 \\ 3/11, & -2 \leq x < -1 \\ 4/11, & -1 \leq x < 0 \\ 2/11, & 0 \leq x < 1 \\ 1/11, & 1 \leq x < 2 \\ 1, & x > 2 \end{cases}$$

Repräsentare graficamente



c) media + dispersia $16X - 23$ și $3X - 2$

$$\begin{aligned} E[16X - 23] &= (16 \cdot (-2) - 23) \cdot 3/11 + (16 \cdot (-1) - 23) \cdot 4/11 + 0 + \\ &+ (16 \cdot 2 - 23) \cdot 1/11 + 2 \cdot (16 - 23) (16 \cdot 2 - 23) \cdot 1/11 \\ &= (-32 - 23) \cdot 0.27 + (-39) \cdot 0.36 + (-7) \cdot 0.09 + 9 \cdot 0.09 \approx -28.41 \end{aligned}$$

$$\text{Var}(3X - 2) = \text{Var}(3X) = 9\text{Var}(X) = 9(E[X^2] - (E[X])^2)$$

$$\begin{aligned} E[X^2] &= 4 \cdot 3/11 + (-1)^2 \cdot 4/11 + 0 + 1^2 \cdot 1/11 + 2^2 \cdot 1/11 \\ &= 4 \cdot 0.27 + 0.36 + 0.09 + 4 \cdot 0.09 \\ &= 1.89 \end{aligned}$$

$$\begin{aligned} (E[X])^2 &= (-2 \cdot 0.27 + (-1) \cdot 0.36 + 0 + 0.09 + 2 \cdot 0.09)^2 \\ &= (-0.63)^2 = 1.26 \end{aligned}$$

2) $X: \begin{pmatrix} 0 & 1 \\ 0.4 & 0.6 \end{pmatrix} \quad Y: \begin{pmatrix} -1 & 1 \\ 0.5 & 0.5 \end{pmatrix}$

știe $k = P(X=1, Y=-1)$.

a) se apărăția comună

b) coeficile corelație

c) k și care X și Y sunt necorelate; să se testeze dacă X, Y sunt independențial

Răspunsuri

$X \setminus Y$	-1	1	
0	0.2	0.2	0.4
1	0.3	0.3	0.6
	0.5	0.5	1

b) $f(x, y) = \frac{\text{cov}(x, y)}{\sqrt{\text{var}(x) \cdot \text{var}(y)}}$

$$\text{cov}(x, y) = E[X \cdot Y] - E[X] \cdot E[Y]$$

$$X \cdot Y: \begin{pmatrix} 0 & 0 & -1 & 1 \\ 0.2 & 0.2 & 0.3 & 0.3 \end{pmatrix} \Rightarrow X \cdot Y: \begin{pmatrix} 0 & 1 & -1 \\ 0.4 & 0.3 & 0.3 \end{pmatrix}$$

$$\mathbb{E}(X \cdot Y) = 0 + 0.3 - 0.3 = 0$$

$$\mathbb{E}(X) = 0 + 0.6 = 0.6$$

$$\mathbb{E}(Y) = -0.5 + 0.5 = 0$$

$$\text{cov}(X, Y) = 0 - 0 \cdot 0.6 = 0 \Rightarrow \rho(X, Y) = 0$$

c) $k = \mathbb{P}(X=1, Y=1)$

$$k = 0.6 \cdot 0.5 = 0.3$$

din b) $\Rightarrow \mathbb{E}(\mathbf{1}_X \cdot f(X, Y)) = 0 \Leftrightarrow k - \mathbb{E}(X) \cdot \mathbb{E}(Y) = 0 \Rightarrow k = 0.3$

deci ca X, Y - necorelate $\Rightarrow k = 0.3$
gas din tabel că $\mathbb{P}(X=x_i, Y=y_i) = \mathbb{P}(X=x_i) \cdot \mathbb{P}(Y=y_i) \Rightarrow$ sunt independente

3) $X: \begin{pmatrix} a & 1 & 2 \\ \frac{1}{3} & p & 2 \end{pmatrix} \quad Y: \begin{pmatrix} a+1 & 1 & 2 \\ \frac{1}{3} & \frac{2}{3}-2 & p \end{pmatrix} \quad p, q, a \in \mathbb{R}$

V.a. independente

$a = ?$ $a \cdot 1 \cdot \text{Var}(X-Y) = 4/9$, influențează $a, f(X, Y) + ?$

X, Y - bine definite $\Leftrightarrow \begin{cases} 1/3 + p + 2 = 1 \\ 1/3 + 2/3 - 2 + p = 1 \end{cases} \quad \begin{cases} p + q = 2/3 \\ 2/3 - 2 + p = 2/3 \end{cases}$

$$\begin{cases} p + q = 2/3 - 2 \\ p = 2/3 + q \end{cases} \quad \begin{cases} p = 2/3 - q \\ p = 2 \end{cases} \quad \begin{cases} q = 2/3 - p \\ p = 2 \end{cases} \quad \begin{cases} q = 2/3 - p \\ p = 2 \end{cases}$$

$$\Leftrightarrow \begin{cases} 2p = 2/3 \\ p = 2 \end{cases} \quad \begin{cases} p = 2/6 = 1/3 \\ p = 2 = 1/3 \end{cases}$$

$$X: \begin{pmatrix} a & 1 & 2 \\ 1/3 & 1/3 & 1/3 \end{pmatrix} \quad Y: \begin{pmatrix} a+1 & 1 & 2 \\ 1/3 & 2/3 & 1/3 \end{pmatrix}$$

$$\text{Var}(X-Y) \stackrel{\text{def}}{=} \text{Var}(X) + \text{Var}(Y) = (\mathbb{E}[X^2] - (\mathbb{E}[X])^2) + (\mathbb{E}[Y] - (\mathbb{E}[Y])^2)$$

$$\begin{aligned} \mathbb{E}(X) &= a \cdot 1/3 + 1/3 + 2/3 \\ &= a/3 + 3/3 = (a+3)/3 \end{aligned}$$

$$(\mathbb{E}(X))^2 = (a+3)^2/9$$

$$\mathbb{E}(Y) = (a+1)/3 + 1/3 + 2/3 \Leftrightarrow (\mathbb{E}(Y))^2 = (a+4)^2/9$$

$$\mathbb{E}(Y) = (a+1)^2 \cdot 1/3 + 1/3 + 2/3 = \frac{(a+1)^2 + 5}{3}$$

$$\text{Var}(X-Y) = \left(\frac{(a^2+5)}{3} - \frac{(a+3)^2}{9} \right) + \left(\frac{(a+1)^2 + 5}{3} - \frac{(a+4)^2}{9} \right) =$$

$$= \frac{3a^2 + 15 - a^2 - 6a - 9}{9} + \frac{3a^2 + 6a + 3 + 15 - a^2 - 8a - 16}{9}$$

$$= \frac{4a^2 - 8a + 33 - 25}{9} = \frac{4a^2 - 8a + 8}{9} = \frac{4((a-1)^2 + 1)}{9} = \frac{4(a-1)^2 + 4}{9}$$

$$\text{Var}(X, Y) = \frac{4}{9} \Leftrightarrow$$

$$\Leftrightarrow 4(a-1)^2 + 4 = 4$$

$$4(a-1)^2 = 0$$

$$(a-1)^2 = 0 \Leftrightarrow a^2 - 2a + 1 = 0 \\ \Delta = 0 \Rightarrow a = 1$$

$$f(x, y) = \frac{\text{cov}(x, y)}{\sqrt{\text{Var}(x) \cdot \text{Var}(y)}}$$

$$\text{cov}(x, y) = E[x \cdot y] - E[x] \cdot E[y]$$

$$\mathbb{E}[x \cdot y] = \begin{pmatrix} a^2 + a & a & 2a & a+1 & 1 & 2 & 2a+2 & 2 & 9 \\ \frac{1}{9} & \frac{1}{9} \end{pmatrix}$$

Având în vedere că $E[x \cdot y]$, $E[x]$ și $E[y]$ - depend de valoarea parametru lui a , acestea vor fi sp. val $f(x, y)$ - deci, depende de a .

$$4) X: \begin{pmatrix} -2 & 3 & 4 & 6 \\ 6p & 2p & 3p & p \end{pmatrix} \quad Y = ax + b, \quad E[Y] = 5Y \\ \text{Var}(Y) = 5Y$$

$F(x)$ + reprez, $a, b = ?$

Rezolvare:

$$\rightarrow a, b = ?$$

$$\cancel{\text{X este binomial def}} \Leftrightarrow 18p = 1 \Rightarrow p = 1/18 \Rightarrow \\ \Rightarrow X: \begin{pmatrix} -2 & 3 & 4 & 6 \\ 1/3 & 1/9 & 1/2 & 1/18 \\ 6/18 & 2/18 & 9/18 & \end{pmatrix}$$

$$E(ax+b) = a(-2a+b) \cdot 1/3 + (3a+b) \cdot 1/9 + (4a+b) \cdot 1/2 + (6a+b) \cdot 1/18$$

$$\begin{aligned}
 &= -\frac{2}{3}ab + \frac{1}{3}b^2 + \frac{1}{3}a^2 + \frac{1}{3}ab + 2a + \frac{1}{2}b + \frac{1}{18}a + \frac{1}{18}b \\
 &= 2a + \frac{3}{2}ab + \frac{1}{2}b + \frac{1}{2}b + \frac{1}{18}b \\
 &= 2a + b \left(\frac{8+2+9+1}{18} \right) \\
 &= 2a + b \quad * \quad | \Rightarrow 2a + b = 57 \\
 &\mathbb{E}(Y) = 57
 \end{aligned}$$

$$\text{Var}(Y) = (\mathbb{E}(Y^2)) - (\mathbb{E}(Y))^2$$

$$\begin{aligned}
 \mathbb{E}(Y^2) &= \mathbb{E}((aX+b)^2) = (2 \cdot a + b)^2 \cdot \frac{1}{3} + (3 \cdot a + b)^2 \cdot \frac{1}{9} + (4 \cdot a + b)^2 \cdot \frac{1}{12} \\
 &\quad + (6 \cdot a + b)^2 \cdot \frac{1}{18}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{4a^2 - 4ab + b^2}{3} + \frac{9a^2 + 6ab + b^2}{9} + \frac{16a^2 + 8ab + b^2}{12} + \frac{36a^2 + 12ab + b^2}{18} \\
 &= \frac{24a^2 - 24ab + 6b^2}{18} + \frac{18a^2}{18} + \frac{13ab + 2b^2}{18} + \frac{144a^2}{18} + \cancel{\frac{72ab}{18}} + \cancel{\frac{36a^2}{18}} + \cancel{\frac{12ab}{18}}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{198a^2 + 24a^2 + 72ab + 18b^2}{18} = \cancel{11a^2} + \cancel{\frac{124a^2}{3}} + \cancel{\frac{72ab}{3}} + \cancel{\frac{18b^2}{3}}
 \end{aligned}$$

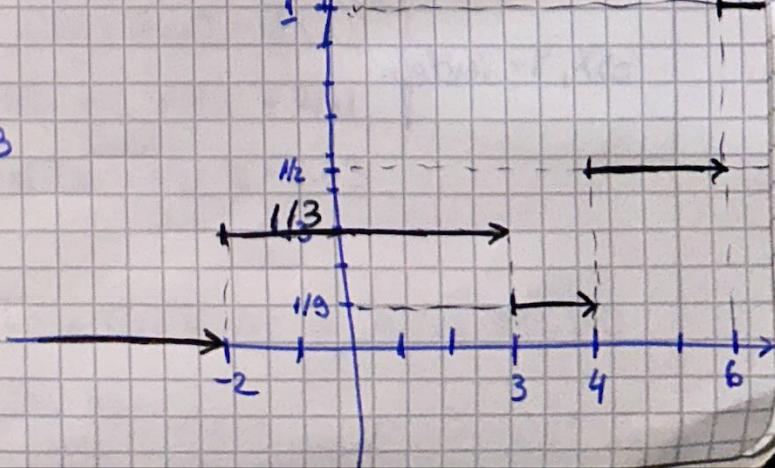
$$= \frac{222a^2 + 4ab + b^2}{18}$$

$$= 12a^2 + 4ab + b^2 = 45$$

$$\begin{aligned}
 &\Leftrightarrow \begin{cases} 8a^2 + (2a+b)^2 = 45 \\ 2a+b = 57 \end{cases} \Leftrightarrow \begin{cases} 8a^2 + (2a+57-2a)^2 = 45 \\ b = 57 - 2a \end{cases}
 \end{aligned}$$

$$\begin{cases} 8a^2 + 57^2 = 45 \\ b = 57 - 2a \end{cases} \Leftrightarrow \begin{cases} a^2 = -158 \frac{1}{4} \\ b = 57 - 2a \end{cases} ?$$

$$\begin{cases} F(x) = 0, x < -2 \\ \frac{1}{3}, -2 \leq x < 3 \\ \frac{1}{9}, 3 \leq x < 4 \\ \frac{1}{2}, 4 \leq x < 6 \\ 1, x \geq 6 \end{cases}$$



$$5) X: \begin{pmatrix} -2 & 1 \\ 0.4 & 0.6 \end{pmatrix} \quad Y: \begin{pmatrix} -1 & 3 \\ 0.3 & 0.7 \end{pmatrix}$$

$$h = P(X=-2, Y=3)$$

a) Sep. comune

		X \ Y		0.4
		-1	3	
-2	-1	0.12	0.28	
	3	0.18	0.42	0.6
		0.3	0.7	

b) K a. t. X, Y - necorelate $\Leftrightarrow \text{cov} = 0$

$$\text{cov}(X, Y) = E(X \cdot Y) - E(X) \cdot E(Y)$$

$$\cancel{E(X \cdot Y)} \Leftarrow E(X) = -2 \cdot 0.4 + 0.6 = -0.2$$

$$E(Y) = -0.3 + 3 \cdot 0.7 = 1.8$$

$$X \cdot Y : \begin{pmatrix} 2 & -6 & -4 & 3 \\ 0.12 & 0.28 & 0.18 & 0.42 \end{pmatrix}$$

$$E(X \cdot Y) = 2 \cdot 0.12 - 6 \cdot 0.28 - 4 \cdot 0.18 + 3 \cdot 0.42 \approx 0.36$$

$$\text{cov}(X, Y) = -0.36 + 0.36 \Rightarrow \text{H) } X, Y - \text{necorelate}$$

c) Conform tabelului: $P(X=-2, Y=-1) = P(X=-2) \cdot P(Y=-1)$

$$P(X = -2, Y = 3) = P(X = -2) \cdot P(Y = 3)$$

$$P(X = 1, Y = -1) = P(X = 1) \cdot P(Y = -1) \Rightarrow$$

$$P(X = 1, Y = 3) = P(X = 1) \cdot P(Y = 3)$$

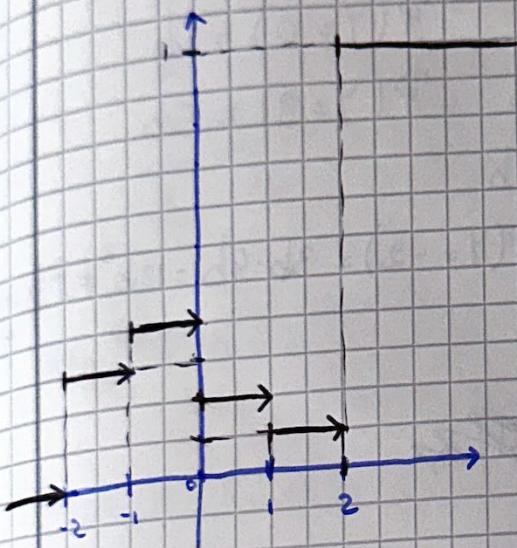
$\Rightarrow X, Y - \text{indep.}$

$$6) X: \begin{pmatrix} -2 & -1 & 0 & 1 & 2 \\ 3/11 & 4/11 & 2/11 & 1/11 & 1/11 \end{pmatrix}, p \in \mathbb{R}$$

$$a) p = ?$$

$$\exists \text{ } 11p = 1 \Leftrightarrow p = 1/11 \Rightarrow X: \begin{pmatrix} -2 & -1 & 0 & 1 & 2 \\ 3/11 & 4/11 & 2/11 & 1/11 & 1/11 \end{pmatrix}$$

$$b) F(x) = \begin{cases} 0, & x < -2 \\ 3/11, & -2 \leq x < -1 \\ 4/11, & -1 \leq x < 0 \\ 2/11, & 0 \leq x < 1 \\ 1/11, & 1 \leq x < 2 \\ 1, & x \geq 2 \end{cases}$$



$$c) E(3X - 2), \text{Var}(6X - 3), E(X + X^2)$$

$$E(3X - 2) = (-6 - 2) \cdot 3/11 + (-3 - 2) \cdot 4/11 + (0 - 2) \cdot 2/11 + (3 - 2) \cdot 1/11$$

$$+ (6 - 2) \cdot 1/11$$

$$= -24/11 - 20/11 - 4/11 + 1/11 + 4/11$$

$$= -43/11 = -3.9$$

$$\text{Var}(6X - 3) = 36 \text{Var}(X) = 36 (E(X^2) - (E(X))^2)$$

$$E(X) = -2 \cdot 3/11 - 1 \cdot 4/11 + 0 + 1/11 + 2/11$$

$$= -6/11 - 4/11 + 3/11 = -7/11 \approx -0.63$$

$$(E(X))^2 \approx 0.39$$

$$E(X^2) = 4 \cdot 3/11 + 1 \cdot 4/11 + 0 + 1/11 + 4/11 = 21/11 \approx 1.90$$

$$\text{Var}(6X - 3) = 36 \cdot 1.51 = 54.36$$

$$\#(x+x^2) = \#(\cancel{x} + \cancel{x^2})$$

$$= (-2+4) \cdot 3/11 + (-1+1) \cdot 4/11 + (0+0) \cdot 2/11 + (1+1) \cdot 1/11 + (2+2) \cdot 1/11$$

$$= 6/11 + 2/11 + 6/11 = 14/11 = 1.27$$

6) ~~$X: \begin{array}{c|ccccc} & -2 & -1 & 0 & 1 & 2 \\ \hline 3p & & 4p & 2p & p & p \end{array}$~~

a) ~~$3p + 4p = 1 \Rightarrow p = 1/11$~~

\hookrightarrow identische currex S

7) ~~$\begin{array}{c|ccc} X \setminus Y & -2 & 0 & 9 \\ \hline -1 & b & 2b & 0 \\ 0 & 3b & 4b & 5b \end{array}$~~ $b \in \mathbb{R}$

a) rep. marginale: $P(X=-1) = 3b \quad P(Y=0) = 6b$
 $P(X=0) = 12b \quad P(Y=9) = 5b$
 $P(Y=-2) = 4b$

b) even \neq indep Ex: $P(X=-1) \cdot P(Y=-2) = 3b \cdot 4b = 12b^2 \neq P(X=-1) \cdot P(Y=-2)$

\hookrightarrow a) $P(X \cdot Y \neq 0) = P(X \neq 0 \wedge Y \neq 0)$

$= P(X=-1, Y=-2) + P(X=-1, Y=9) + \cancel{P(X=0, Y=-2)}$

$= b + 0 = b$

c) $\text{Var}(3X-2Y) \quad X, Y$ -neu sunt indep \Rightarrow

$\Rightarrow \text{Var}(3X-2Y) = \text{Var}(3X) + \text{Var}(2Y) - 2 \text{cov}(3X, 2Y)$

~~$\text{Var}(3X) = 9\text{Var}(X) + 4\text{Var}(Y) - 12\text{cov}(X, Y)$~~

$\text{Var}(X) = (\#(X^2) - (\#(X))^2)$

$\text{Var}(Y) = (\#(Y^2) - (\#(Y))^2)$

~~$\text{cov}(X, Y) = \#(X \cdot Y) - \#(X) \cdot \#(Y)$~~

$\#(X) = -1 \cdot 3b + 0 = -3b$

$(\#(X))^2 = 9b^2$

$\#(Y) = 1 \cdot 3b + 0 = 3b$

$\text{Var}(X) = 3b - 9b^2 = 3b(1-3b)$

$\#(Y) = -2 \cdot 4b + 0 + 9 \cdot 5b = -8b + 45b = 37b$

$$\mathbb{E}(Y^2) = (\mathbb{E}(Y))^2 = 3 \cdot 1^2 = 3$$

$$\mathbb{E}(Y^2) = 4 \cdot 4b + 0 + 81 \cdot 5b = 16b + 405b = 421b$$

$$\text{Var}(Y) = b(4b) - 3^2 = b(4b) - 13b^2 = b(4b - 13b) = b(-9b)$$

$$\begin{aligned}\mathbb{E}(X \cdot Y) &= 2 \cdot b + 0 \cdot 2b + 3 \cdot 0 + 0 + 0 + 0 \\ &= 2b\end{aligned}$$

$$\text{cov}(X, Y) = 2b - (-3b) \cdot (3b) = 2b + 9b^2 = b(2 + 9b)$$

$$\text{Var}(3X - 2Y) = 9 \cdot (3b(1 - 3b)) + 4(b(4b - 13b)) - 12b(2 + 9b)$$

	$X \cdot Y$	-2	-1	0	1	P_i
-1	$\frac{1}{80}$	$\frac{2}{80}$	$\frac{3}{80}$	$\frac{14}{80}$	$\frac{1}{80}$	$\frac{1}{4}$
0	$\frac{2}{80}$	$\frac{3}{80}$	$\frac{14}{80}$	$\frac{1}{80}$	$\frac{1}{80}$	$\frac{1}{4}$
1	$\frac{3}{80}$	$\frac{14}{80}$	$\frac{1}{80}$	$\frac{2}{80}$	$\frac{1}{80}$	$\frac{1}{4}$
2	$\frac{14}{80}$	$\frac{1}{80}$	$\frac{2}{80}$	$\frac{3}{80}$	$\frac{1}{80}$	$\frac{1}{4}$
Σ	$\frac{1}{4}$	$\frac{1}{4}$	$\frac{1}{4}$	$\frac{1}{4}$	$\frac{1}{4}$	

$$b) f(X, Y) = \frac{\text{cov}(X, Y)}{\sqrt{\text{Var}(X) \cdot \text{Var}(Y)}}$$

$$\text{cov}(X, Y) = \mathbb{E}[X \cdot Y] - \mathbb{E}[X] \cdot \mathbb{E}[Y]$$

$$\begin{aligned}\mathbb{E}[X \cdot Y] &= 2 \cdot \frac{1}{80} + 1 \cdot \frac{2}{80} + 1 \cdot \frac{14}{80} + 2 \cdot \frac{3}{80} + 1 \cdot \frac{14}{80} + 2 \cdot \frac{1}{80} \\ &\quad - 4 \cdot \frac{14}{80} - 2 \cdot \frac{1}{80} + 2 \cdot \frac{3}{80} \\ &= \frac{2 + 2 - 14 - 16 - 14 + 2 - 56 - 2 + 6}{80} \\ &= -1\end{aligned}$$

$$\mathbb{E}[X] = -1 \cdot \frac{1}{4} + 1 \cdot \frac{1}{4} + 2 \cdot \frac{1}{4} = \frac{-1 + 1 + 2}{4} = \frac{1}{2}$$

$$\mathbb{E}[Y] = -2 \cdot \frac{1}{4} - 1 \cdot \frac{1}{4} + 1 \cdot \frac{1}{4} = -\frac{2}{4} = -\frac{1}{2}$$

$$\text{cov}(X, Y) = -1 + \frac{1}{4} = -\frac{3}{4}$$

$$\text{Var}(X) = \mathbb{E}(X^2) - (\mathbb{E}(X))^2$$

$$(\mathbb{E}(X))^2 = \left(\frac{1}{2}\right)^2 = \frac{1}{4}$$

$$\text{Var}(Y) = \mathbb{E}(Y^2) - (\mathbb{E}(Y))^2$$

$$(\mathbb{E}(Y))^2 = \left(-\frac{1}{2}\right)^2 = \frac{1}{4}$$

$$\mathbb{E}(X^2) = -1 \cdot \frac{1}{4} + 1 \cdot \frac{1}{4} + 4 \cdot \frac{1}{4} = \frac{6}{4} = \frac{3}{2}$$

$$\mathbb{E}(Y^2) = 4 \cdot \frac{1}{4} + 1 \cdot \frac{1}{4} + 1 \cdot \frac{1}{4} = \frac{6}{4} = \frac{3}{2}$$

$$f(X, Y) = \frac{-\frac{3}{4}}{\sqrt{\frac{3}{2}}} = -\frac{\sqrt{3}}{2}$$

$$f(X, Y) = \frac{-\frac{3}{4}}{\sqrt{\frac{3}{2}}} = -\frac{\sqrt{3}}{2}$$

$$-\frac{2}{\sqrt{3}} \cdot \frac{2}{\sqrt{3}} = -\frac{1}{2}$$

$$c) X|Y=0 : \begin{pmatrix} -1 & 0 & 1 & 2 \\ 3/20 & 14/20 & 1/20 & 4/20 \end{pmatrix}$$

$$\mathbb{E}(X|Y=0) = -3/20 + 4/20 + 4/20 \\ = 0$$

$$Y|X=2 : \begin{pmatrix} -2 & -1 & 0 & 1 \\ 14/20 & 1/20 & 2/20 & 3/20 \end{pmatrix}$$

$$\mathbb{E}(Y|X=2) = -28/20 - 1/20 + 3/20 \\ = -26/20$$

$$d) \text{Var}(-3Y+3) = 9 \text{Var}(Y)$$

$$\text{Var}(Y) = \mathbb{E}(Y^2) - (\mathbb{E}(Y))^2$$

$$\mathbb{E}(Y) = -2/4 - 1/4 + 1/4 = -2/4 \Rightarrow (\mathbb{E}(Y))^2 = 4/16 = 1/4$$

$$\mathbb{E}(Y^2) = 4/4 + 1/4 + 1/4 = 6/4 = 3/2$$

$$\text{Var}(Y) = 6/4 - 1/4 = 5/4$$

$$\text{Var}(-3Y+3) = 9 \cdot \frac{5}{4} = \frac{45}{4}$$

$$e) P(X \leq 1, Y \geq -1) = 3/80 + 14/80 + 14/80 + 1/80 \\ = 32/80$$

$X Y$	-2	-1	0	1	2	P_i
-1	1/10	1/50	3/50	1/50	1/10	15/50
0		3/25		3/25		
1	2/25	1/50	7/50	1/50	2/25	
Σ_i	11/50		6/25		11/50	

$X Y$	-2	-1	0	1	2	P_i
-1	5/50	1/50	3/50	1/50	5/50	15/50
0	2/50	6/50	2/50	6/50	2/50	18/50
1	4/50	1/50	7/50	1/50	4/50	17/50
Σ_i	11/50	18/50	12/50	18/50	11/50	1

$$b) f(x,y) = \frac{\text{cov}(x,y)}{\sqrt{\text{var}(x) \cdot \text{var}(y)}}$$

$$\text{cov}(x,y) = E[x \cdot y] - E[x] \cdot E[y]$$

$$E[x \cdot y] = 22/50 + 1/50 = 11/50 - 2/50 \cdot 10/50 + 1/50 - 11/50 - 10/50 - 8/50 \\ - 11/50 + 1/50 + 8/50 = 0$$

$$E[x] = -15/50 + 0 + 17/50 = 2/50 = 1/25$$

$$E[y] = -22/50 - 8/50 + 0 + 8/50 + 22/50 = 0$$

$$\text{cov}(x,y) = 0 - 1/25 \cdot 0 = 0 \Rightarrow f(x,y) = 0$$

$$c) \mathbb{P}[X|Y=0] : \begin{pmatrix} -1 & 0 & 1 \\ \frac{3}{50} & \frac{2}{12} & \frac{1}{12} \end{pmatrix} = \begin{pmatrix} -1 & 0 & 1 \\ 1/4 & 1/6 & 1/12 \end{pmatrix}$$

$$E(X|Y=0) = -1/4 + 0 + 1/12 = \frac{-3+4}{12} = \frac{1}{12} = 1/3$$

$$y|X=1 : \begin{pmatrix} -2 & -1 & 0 & 1 & 2 \\ 4/14 & 1/14 & 1/14 & 1/14 & 4/14 \end{pmatrix}$$

$$E(y|x=1) = -8/14 - 1/14 + 0 + 1/14 + 8/14 = 0$$

$$d) \text{Var}(3x+5) = 9\text{Var}(x) \quad \text{Var}(x) = E(x^2) - (E(x))^2$$

$$E(x^2) = 15/50 + 0 + 17/50 = 32/50$$

$$(E(x))^2 = E(x)(1/25)^2 = 1/625$$

$$\text{Var}(3x+5) = 9 \cdot \left(\frac{32}{50} - \frac{1}{625} \right)$$

$$e) P(x<1, y>0) = 4/50 + 5/50 + 6/50 + 2/50 = 18/50$$