

$$\iint p d f(u_1, u_2) dA = \iint p d f(x(u_1, u_2), y(u_1, u_2)) \det |J| dA$$

$$x = R \cos \theta = \sqrt{-2 \ln u_2} \cos(2\pi u_1)$$

$$y = R \sin \theta = \sqrt{-2 \ln u_2} \sin(2\pi u_1)$$

$$\Rightarrow x^2 = -2 \ln u_2 \cos^2(2\pi u_1)$$

$$y^2 = -2 \ln u_2 \sin^2(2\pi u_1)$$

$$\Rightarrow \frac{y}{x} = \tan(2\pi u_1)$$

$$\Rightarrow u_1 = \frac{1}{2\pi} \tan^{-1}\left(\frac{y}{x}\right)$$

$$\Rightarrow x^2 + y^2 = -2 \ln u_2$$

$$\Rightarrow \frac{-(x^2 + y^2)}{2} = \ln u_2$$

$$\Rightarrow u_2 = e^{-\frac{x^2 + y^2}{2}}$$

$$p d f(u_1, u_2) = p d f(x(u_1, u_2), y(u_1, u_2)) \det |J|$$

$$\det |J| = \begin{vmatrix} \frac{\partial u_1}{\partial x} & \frac{\partial u_1}{\partial y} \\ \frac{\partial u_2}{\partial x} & \frac{\partial u_2}{\partial y} \end{vmatrix} = \begin{vmatrix} -\frac{1}{2\pi} \frac{y}{x^2 + y^2} & \frac{1}{2\pi} \frac{x}{x^2 + y^2} \\ -x e^{-\frac{(x^2 + y^2)}{2}} & -y e^{-\frac{(x^2 + y^2)}{2}} \end{vmatrix}$$

$$= \frac{1}{2\pi} \frac{(x^2 + y^2)}{x^2 + y^2} e^{-\frac{(x^2 + y^2)}{2}}$$

$$= \boxed{\frac{1}{2\pi} e^{-\frac{(x^2 + y^2)}{2}}}$$

bivariate
standard
normal