

## MITx: 6.041x Introduction to Probability - The Science of Uncertainty



Unit 0: Overview

- ▶ Entrance Survey
- ▶ Unit 1: **Probability** models and axioms
- ▶ Unit 2: Conditioning and independence
- ▶ Unit 3: Counting
- Unit 4: Discrete random variables
- **▼** Unit 5: **Continuous** random variables

## Unit overview

Lec. 8: Probability density functions

Exercises 8 due Mar 16, 2016 at 23:59 UT (4)

Lec. 9: **Conditioning on** an event; Multiple r.v.'s

Exercises 9 due Mar 16, 2016 at 23:59 UT 🗗 Unit 5: Continuous random variables > Lec. 9: Conditioning on an event; Multiple r.v.'s > Lec 9 Conditioning on an event Multiple r v s vertical4

■ Bookmark

Exercise: Jointly continuous r.v.'s

(2/2 points)

The random variables  $oldsymbol{X}$  and  $oldsymbol{Y}$  are continuous. Is this enough information to determine the value of  $\mathbf{P}(X^2 = e^{3Y})$ ?

No

Answer: No

The random variables  $oldsymbol{X}$  and  $oldsymbol{Y}$  are jointly continuous. Is this enough information to determine the value of  $\mathbf{P}(X^2 = e^{3Y})$ ?

Yes ▼

✓ Answer: Yes

## Answer:

- a) There is no information on the relation between the two random variables. If, for example,  $X = \sqrt{e^{3Y}}$ , the probability is 1, whereas if  $X = \sqrt{e^{3Y}} + 1$ , then the probability is zero.
- b) The set of points on the x-y plane that correspond to the event  $X^2=e^{3Y}$  is a one-dimensional curve, which has zero area, and therefore zero probability.

You have used 1 of 1 submissions

Lec. 10:

Conditioning on a random variable; Independence;

Bayes' rule

Exercises 10 due Mar 16, 2016 at 23:59 UT 🗗

Standard normal table

Solved problems

**Problem Set 5** 

Problem Set 5 due Mar 16, 2016 at 23:59 UT 🗹

**Unit summary** 

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