

(due Friday, September 17, by 5:00 p.m. CDT)

*No credit will be given without supporting work.*

4. Every week, Alex receives 1,000 rubles allowance from his parents [ 1 US dollar  $\approx$  73 Russian rubles ]. He usually spends most of it buying candy. In Alex's favorite candy store, W&W's ( a cheap imitation of M&M's ) are sold in bulk at 100 rubles per kg, and Reese's Pieces ( knock off Reese's Pieces ) are sold at 200 rubles per kg. Alex's Mom is very concerned about this unhealthy habit; she made Alex promise her that he would not buy more than 6 kg of W&W's ( she does not know that he also buys Reese's Pieces ). Let  $X$  and  $Y$  denote the weight ( in kg ) of W&W's and Reese's Pieces Alex buys, respectively. Let the joint probability density function for  $(X, Y)$  be

$$f(x, y) = \frac{3x+2y}{240}, \quad x \geq 0, \quad y \geq 0, \quad x \leq 6, \quad 100x + 200y \leq 1000, \\ \text{zero otherwise.}$$

 $X$  – W&W's,  $Y$  – Reese's Pieces.

Recall (Homework #2):

$$f_X(x) = \frac{20 + 8x - x^2}{192}, \quad 0 < x < 6. \quad f_Y(y) = \begin{cases} \frac{9 + 2y}{40} & 0 < y < 2 \\ \frac{75 - 20y + y^2}{120} & 2 < y < 5 \end{cases}$$

- h) Find the probability that Alex would spend over 540 rubles buying candy. That is, find  $P(100X + 200Y > 540)$ .

- i) Find the probability that Alex would spend over 760 rubles buying candy. That is, find  $P(100X + 200Y > 760)$ .

- j) Find  $P(X < 0.5Y)$ .      k) Find  $P(X < 5Y)$ .

- l) Suppose we know that Alex bought more than 1.6 kg of W&W's. What is the probability that he bought more than 3.6 kg of Reese's Pieces? That is, find  $P(Y > 3.6 \mid X > 1.6)$ .
- m) Suppose we know that Alex bought exactly 1.6 kg of W&W's. What is the probability that he bought more than 3.6 kg of Reese's Pieces? That is, find  $P(Y > 3.6 \mid X = 1.6)$ .
- n) Find  $E(Y \mid X = x)$ , the expected weight of Reese's Pieces that Alex bought, given that he bought exactly  $x$  kg of W&W's.
- o) Suppose we know that Alex bought exactly 0.3 kg of Reese's Pieces. What is the probability that he bought more than 3.2 kg of W&W's? That is, find  $P(X > 3.2 \mid Y = 0.3)$ .
- p) Suppose we know that Alex bought exactly 3.0 kg of Reese's Pieces. What is the probability that he bought more than 3.2 kg of W&W's? That is, find  $P(X > 3.2 \mid Y = 3.0)$ .
- q) Find  $E(X \mid Y = y)$ , the expected weight of W&W's that Alex bought, given that he bought exactly  $y$  kg of Reese's Pieces.

