



marginal distributions



# marginal distributions

Let  $X, Y$  be jointly distributed continuous random variables with joint pdf  $f(x, y)$ .

The marginal pdf's of  $X$  and  $Y$  are respectively given by the following:

$$f(x) = \int_{-\infty}^{\infty} f(x, y) dy$$

$$f(y) = \int_{-\infty}^{\infty} f(x, y) dx$$

Note this is exactly like for joint discrete random variables, with integrals instead of sums.

# theoretical joint distributions

## exercise 5

Find the marginal pdf  $f(x)$  and  $f(y)$  given the joint pdf:

$$f(x, y) = \begin{cases} x + \frac{3}{2}y^2 & \text{for } 0 \leq x \leq 1, 0 \leq y \leq 1 \\ 0 & \text{otherwise} \end{cases}$$