

let  $f_x(a)$  be the pdf and  $F_x(a)$  be the cdf of both  $x$  and  $y$ . And  $x, y$  are both are independent variables

① let,  $Q = \min(x, y)$

CDF of  $Q$

$$\begin{aligned} P(Q \leq a) &= P(x \leq a) \cup P(y \leq a) \\ &= P(x \leq a) + P(y \leq a) - P(x \leq a) \cdot P(y \leq a) \\ &= F_x(a) + F_y(a) - (F_x(a))^2 \end{aligned}$$

$$CDF = P(\min(x, y) \leq a)$$

$$\begin{aligned} &= F_x(a) - (F_x(a))^2 \\ &= 2F_x(a) - (F_x(a))^2 \end{aligned}$$

PDF = derivative of CDF

$$= 2f_x(a) - 2(F_x(a))(f_x(a))$$

$$= 2f_x(a)(1 - F_x(a))$$

$$\Rightarrow \text{PDF} = 2f_x(a) \int_a^{\infty} f_x(x) dx$$



② Let  $Q = \max(X, Y)$

$$\begin{aligned} \text{CDF} - P(Q \leq a) &= P(X \leq a) \cap P(Y \leq a) \\ &= P(X \leq a) \cdot P(Y \leq a) \\ \text{CDF} &= (F_X(a))^2 \end{aligned}$$

$$\Rightarrow \text{PDF} = 2(F_X(a))(f_X(a))$$

$$\Rightarrow \text{PDF} = 2f_X(a) \int_{-\infty}^a F_X(x) dx$$

Hence for min(X, Y)

$$\begin{aligned} \text{CDF} &= 2F_X(a) - (F_X(a))^2 \\ \text{PDF} &= 2f_X(a) \cdot \int_a^{\infty} f_X(x) dx \end{aligned}$$

Hence for max(X, Y)

$$\begin{aligned} \text{CDF} &= (F_X(a))^2 \\ \text{PDF} &= 2f_X(a) \cdot \int_{-\infty}^a f_X(x) dx \end{aligned}$$

X ————— X