

Homework 19: Correlation

1. §4.6, #3, 10.
2. Suppose that X and Y have joint pdf

$$f_{X,Y}(x,y) = \begin{cases} x+y, & \text{if } 0 \leq x \leq 1 \text{ and } 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

Find $\text{Cov}(X, Y)$ and $\text{Corr}(X, Y)$.