

### PROBLEM 21.1

Suppose that two random variables  $X$  and  $Y$  have joint pdf given by

$$f_{(X,Y)}(x,y) = 0.25(y-x) \quad 0 < x < 1, \quad 4 < y < 5$$

- Find  $P(X < 0.5, Y > 4.6)$ .
- Find the marginal pdf of  $Y$ .
- Use the marginal pdf of  $Y$  to determine  $E[Y]$ .

### PROBLEM 21.2 (pg 205, #12)

Two components of a minicomputer have the following joint pdf for their useful lifetimes

$X$  and  $Y$ :

$$f_{(X,Y)}(x,y) = xe^{-x(1+y)} \quad x > 0, \quad y > 0$$

**Note:**  $\int xe^{-x(1+y)} dx = \left[ -x(1+y)^{-1} - (1+y)^{-2} \right] e^{-x(1+y)} \quad \& \quad \int xe^{-x(1+y)} dy = -e^{-x(1+y)}$

The first integral utilizes integration by parts:  $\int u dv = uv - \int v du$

- Find the marginal pdf of  $X$  (note, integration done, just evaluate limits).
- The marginal distribution of  $X$  has a common name. What name is given to the distribution of  $X$  and specify the parameter.
- Find the marginal pdf of  $Y$  (note, integration done, just evaluate limits).
- Are the random variables  $X$  and  $Y$  independent?

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**Richard Bailey**



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