

$$f_{X,Y}(t_1, t_2) = f_X(t_1) \cdot f_Y(t_2)$$

if the condition isn't satisfied for any of the X and Y , then X and Y are dependent

1) Let $X, Y \sim f_{XY}(t_1, t_2)$. Choose the correct statements from the following:

- If $f_{XY}(t_1, t_2) \neq f_X(t_1)f_Y(t_2)$, for some $t_1 \in T_X, t_2 \in T_Y$, then X and Y are dependent.
- $f_{XY}(t_1, t_2) = f_X(t_1)f_Y(t_2)$, for some $t_1 \in T_X, t_2 \in T_Y$ implies X and Y are independent.
- $f_{XY}(t_1, t_2) = f_X(t_1)f_Y(t_2)$, for all $t_1 \in T_X, t_2 \in T_Y$ implies X and Y are independent.
- If X and Y are independent, $f_{Y|X=t_1}(t_2) = f_Y(t_2)$.

2) Let X_1 and X_2 be two discrete random variables with joint PMF $f_{X_1, X_2}(t_1, t_2)$ given in Table 2.1.1. Identify the correct statements from the following:

$t_2 \backslash t_1$	1	2	3
1	$\frac{1}{4}$	$\frac{1}{16}$	$\frac{1}{16}$
2	$\frac{1}{4}$	$\frac{1}{8}$	$\frac{1}{8}$
3	k	$\frac{1}{16}$	$\frac{1}{16}$

Table 2.1.1: Joint PMF of X_1 and X_2 .

- $f_{X_1, X_2}(1, 2) = f_{X_1}(1)f_{X_2}(2)$ a)
- $f_{X_1, X_2}(1, 3) = f_{X_1}(1)f_{X_2}(3)$ b)
- X_1 and X_2 are independent.
- X_1 and X_2 are not independent.

$$k = 1 - \left(\frac{1}{4} + \frac{1}{4} + \frac{1}{16} + \frac{1}{8} + \frac{1}{16} + \frac{1}{16} + \frac{1}{8} + \frac{1}{16} \right)$$

$$\Rightarrow k = 1 - \left(\frac{2}{4} + \frac{4}{16} + \frac{2}{8} \right)$$

$$\Rightarrow k = 1 - 1 = 0$$

if $k=0$,

\Rightarrow b) is obviously wrong.

$$f_{X_1}(1) = \frac{1}{4} + \frac{1}{4} = \frac{2}{4} \quad \Bigg| \quad f_{X_2}(2) = \frac{1}{4} + \frac{1}{8} + \frac{1}{8} = \frac{2}{4}$$

$$f_{X_1, X_2}(1, 2) = \frac{1}{4} \quad \Bigg| \quad f_{X_1}(1) \cdot f_{X_2}(2) = \frac{2}{4} \times \frac{2}{4} = \frac{1}{4}$$

3) Let X and Y be two independent random variables such that $f_{X|Y=t_2}(t_1) = 0.02$ and the marginal PMF $f_Y(t_2) = 0.6$, for $t_2 \in T_Y$. Calculate $f_X(t_1)$.

$f_X(t_1)$ will be same as $f_{X|Y=t_2}(t_1)$ because X and Y are independent.

$$\Rightarrow f_X(t_1) = f_{X|Y=t_2}(t_1) = 0.02$$

4) Let the random variables X and Y be independent and let them take values in $\{1, 2, 3\}$ and $\{1, 2\}$, respectively. If $f_X(1) = f_X(3) = \frac{1}{4}$ and $f_Y(2) = \frac{2}{5}$, which of the following can be the joint pmf of X and Y ? 1 point

Given,

$$f_X(1) = \frac{1}{4} \quad \Bigg| \quad f_Y(2) = \frac{2}{5}$$

$$f_X(3) = \frac{1}{4}$$

$$\Rightarrow f_{X,Y}(1, 2) = f_X(1) \cdot f_Y(2) = \frac{2}{20} = \frac{1}{10}$$

$$\Rightarrow f_{X,Y}(3, 2) = f_X(3) \cdot f_Y(2) = \frac{2}{20} = \frac{1}{10}$$

Sum of the first and third columns should be = $\frac{1}{4}$

Sum of the second row should be = $\frac{2}{5}$

Use these checks to identify the correct answer.