

1) Let  $(X, Y) \sim \text{Uniform}(D)$ , where  $D := [0, 2] \times [2, 4]$ . Choose the correct option(s) from the following:

$X \sim \text{Uniform}[0, 2]$ .

$Y \sim \text{Uniform}[2, 4]$

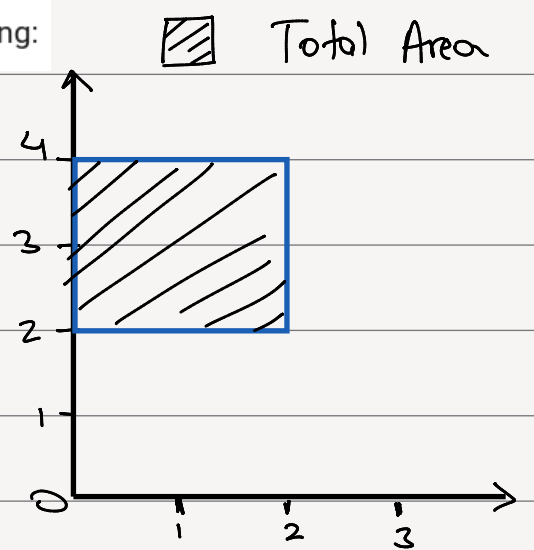
$f_X(x) = 2, 0 < x < 2$

$f_X(x) = \frac{1}{2}, 0 < x < 2$ .

$$D := \underbrace{[0, 2]}_x \times \underbrace{[2, 4]}_y$$

$$\Rightarrow X \sim \text{Uniform}[0, 2]$$

$$Y \sim \text{Uniform}[2, 4]$$



$$\text{Total Area} = l \times b$$

$$\Rightarrow (2-0) \times (4-2)$$

$$\Rightarrow 4$$

$$\Rightarrow \text{Density} = \frac{1}{|\text{Area}|} = \frac{1}{4}$$

$$f_X(x) = \int_2^4 \frac{1}{4} \cdot dy = \frac{1}{4} [y]_2^4 = \frac{1}{4} [4-2] = \underline{\underline{\frac{1}{2}}}$$

2) Let  $(X, Y) \sim \text{Uniform}(D)$ , where  $D := [0, 1] \times [1, 2] \cup [1, 2] \times [0, 1] \cup [2, 3] \times [0, 2]$ . Choose the correct option(s) from the following:

$$\text{Total Area} = (1-0) \times (2-1) +$$

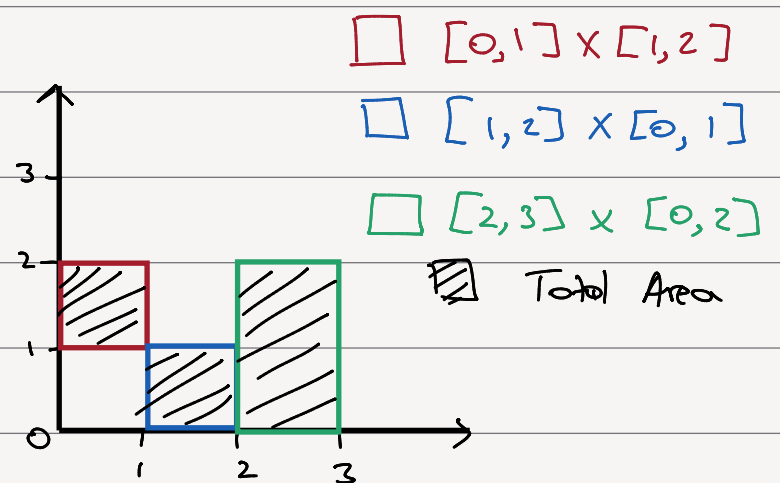
$$(2-1) \times (1-0) +$$

$$(3-2) \times (2-0)$$

$$\Rightarrow 1 + 1 + 2$$

$$\Rightarrow 4$$

$$\Rightarrow \text{Density} = \frac{1}{|\text{Area}|} = \frac{1}{4}$$



Let  $X$  and  $Y$  be continuous random variables with joint density function

$$f_{XY}(x, y) = \begin{cases} \frac{1}{4} & \text{for } 0 < x < \frac{y}{2}, 0 < y < 4 \\ 0 & \text{otherwise} \end{cases}$$

3) Find the marginal density of  $Y$ .

$$f_Y(y) = \int_0^{y/2} \frac{1}{4} \cdot dx$$

$$\Rightarrow \frac{1}{4} [x]_0^{y/2} = \underline{\underline{\frac{y}{8}}}$$

$$\therefore f_Y(y) = \begin{cases} y/8 & 0 < y < 4 \\ 0 & \text{otherwise} \end{cases}$$

4) Find the marginal density of  $X$ .

We know,

$$0 < u < 4/2$$

$$\Rightarrow 0 < 2u < y \quad \text{also} \quad 0 < y < 4$$

$\Rightarrow y$  lies between  $2u$  and  $4$

$$\Rightarrow f_x(u) = \int_{2u}^4 \frac{1}{4} \cdot dy$$

$$\Rightarrow \frac{1}{4} [y]_{2u}^4 = \frac{1}{4} [4 - 2u] = \underline{\underline{1 - \frac{u}{2}}}$$

$$\therefore f_x(u) = \begin{cases} 1 - \frac{u}{2} & 0 < u < 4/2 \\ 0 & \text{otherwise} \end{cases}$$

5) Let  $(X, Y) \sim \text{Uniform}(D)$ , where  $D := \{(x, y) : x - y \geq 1, 1 < x < 2, y > 0\}$ . Choose the correct option(s) from the following:

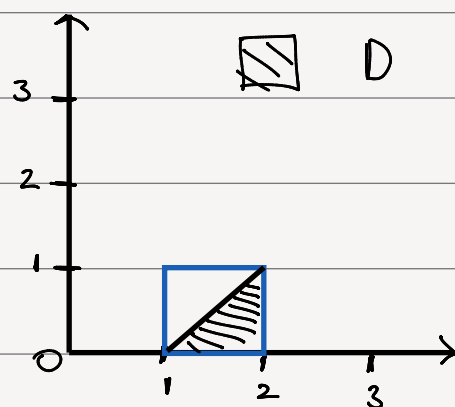
$$x - y \geq 1, \quad 1 < x < 2, \quad y > 0$$

As  $x$  lies between 1 and 2, maximum value of  $y$  can be 1, else the condition  $x - y \geq 1$  won't satisfy.

$\Rightarrow$  Conditions of joint PDF are  
 $x - y = 1, \quad 1 < x < 2, \quad 0 < y < 1$

$\square [1, 2] \times [0, 1]$

$\square D$



$$\text{Area of shaded region} = \frac{1}{2} \times 1 \times 1$$

$$\Rightarrow \frac{1}{2}$$

$$\text{Density} = \frac{1}{\text{Area}} = \frac{1}{1/2} = 2$$

The maximum value  $x$  can take is 2.

The minimum value  $x$  can take is 1, but  $x - y = 1$  should be satisfied.  $x = y + 1$  is the lowest value  $x$  can take when  $y = 0$ .

$$\Rightarrow f_Y(y) = \int_{x=1+y}^{x=2} 2 \cdot dx$$

$$\Rightarrow 2 [x]_{1+y}^2 = 2 [2 - (1+y)] = \underline{\underline{2[1+y]}}$$

The minimum value  $y$  can take is 0.

The maximum value  $y$  can take is 1, but  $x-y=1$  should be satisfied.  $y = x-1$  is the highest value  $y$  can take when  $x=2$ .

$$\Rightarrow f_X(x) = \int_{y=0}^{y=x-1} 2 \cdot dy$$

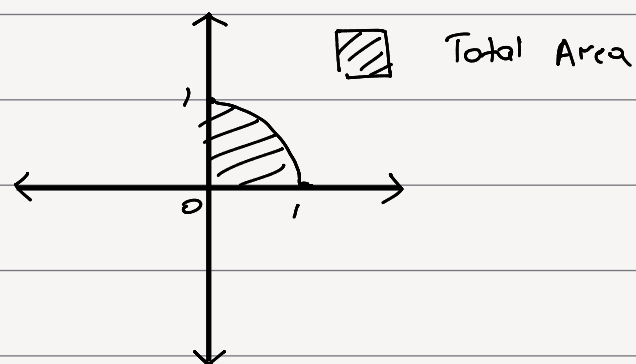
$$\Rightarrow 2 [y]_0^{x-1} = \underline{\underline{2[x-1]}}$$

6) Let  $(X, Y) \sim \text{Uniform}(D)$ , where  $D := \{x^2 + y^2 \leq 1, x > 0, y > 0\}$  Choose the correct option(s) from the following:

$$\text{Total Area} = (\pi r^2) / 4$$

$$\Rightarrow (\pi (1)^2) / 4$$

$$\Rightarrow \frac{\pi}{4}$$



$$\text{Density} = \frac{1}{|\text{Area}|} = \frac{4}{\pi}$$

$$f_X(x) = \int_{y=0}^{y=\sqrt{1-x^2}} \frac{4}{\pi} \cdot dy$$

$$\Rightarrow \frac{4}{\pi} [y]_0^{\sqrt{1-x^2}}$$

$$\Rightarrow \frac{4}{\pi} [\sqrt{1-x^2}]$$

$$f_Y(y) = \int_{x=0}^{x=\sqrt{1-y^2}} \frac{4}{\pi} \cdot dx$$

$$\Rightarrow \frac{4}{\pi} [x]_0^{\sqrt{1-y^2}}$$

$$\Rightarrow \frac{4}{\pi} [\sqrt{1-y^2}]$$