

STAT/MA 41600  
In-Class Problem Set #25: October 17, 2014

**1.** Consider a pair of random variables  $X, Y$  with constant joint density on the quadrilateral with vertices located at the points  $(0, 0), (3, 0), (5, 2), (0, 2)$ .

**1a.** Find  $P(X \geq 3)$ .

**1b.** Find  $P(Y \geq 1)$ .

**1c.** Find  $P(\max(X, Y) \leq 1)$ .

**2.** Suppose that  $X$  and  $Y$  have a constant joint density on the triangle with vertices  $(0, 0), (3, 0), (0, 3)$ .

**2a.** Find  $P(X \leq 1)$ .

**2b.** Find  $P(Y \leq 2X)$ .

**3.** Suppose  $X$  and  $Y$  have joint probability density function

$$f_{X,Y}(x, y) = 6e^{-3x-2y}$$

for  $x > 0$  and  $y > 0$ ; and  $f_{X,Y}(x, y) = 0$  otherwise.

**3a.** Compute  $P(Y \geq X)$ .

**3b.** Compute  $P(X \geq 2)$ .

**3c.** Compute  $P(Y \geq 5)$ .

**4.** Suppose  $X, Y$  has joint density

$$f_{X,Y}(x, y) = \begin{cases} 1/16 & \text{if } -2 < x < 2 \text{ and } -2 < y < 2 \\ 0 & \text{otherwise} \end{cases}$$

**4a.** Find  $P(Y \geq \frac{1}{2}X + 1)$ .

**4b.** Find  $P(|X - 1| \leq 1/2)$ .

**5.** Suppose that  $X$  and  $Y$  have joint probability density function

$$f_{X,Y}(x, y) = \begin{cases} \frac{1}{36}(4-x)(3-y) & \text{if } 0 < x < 4 \text{ and } 0 < y < 3 \\ 0 & \text{otherwise} \end{cases}$$

**5a.** Find the probability density function  $f_X(x)$ .

**5b.** Find the probability density function  $f_Y(y)$ .

**6a.** For the random variables given in question **1**, find  $P(Y \geq X)$ .

**6b.** For the random variables given in question **5**, find  $P(Y \geq X)$ .