

STAT/MA 41600
In-Class Problem Set #29: October 22, 2018

1. Suppose that the time (in seconds) until the next message arrives in Group Me is a continuous random variable X , and the time until the reply is denoted by Y . For this reason, we always have $Y > X$.

Suppose that the joint probability density function of X and Y is

$$f_{X,Y}(x, y) = \frac{1}{750} e^{-(x/150+y/30)}$$

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

Find the variance of X .

[Hint: Although it is not necessary, you might use the results of P.S. #25, question #2.]

2. Suppose that X and Y have a constant joint probability density function on the triangle with vertices at $(0, 0)$, $(0, 6)$, $(10, 0)$, so that $f_{X,Y}(x, y) = 1/30$ for values (x, y) in this triangle, and $f_{X,Y}(x, y) = 0$ otherwise.

Find $\text{Var}(X)$.

3. Suppose that, for some constant value k , the random variables X, Y have joint probability density function

$$f_{X,Y}(x, y) = \begin{cases} k(3-x)(4-y) & \text{for } 0 < x < 3 \text{ and } 0 < y < 4, \\ 0 & \text{otherwise.} \end{cases}$$

Find $\text{Var}(Y)$.

4. Suppose that, for some constant value k , the random variables X, Y have joint probability density function

$$f_{X,Y}(x, y) = \begin{cases} kx^2y^2 & \text{for } 0 < x < 2 \text{ and } 0 < y < 2, \\ 0 & \text{otherwise.} \end{cases}$$

4a. Find $\text{Var}(X)$ using the joint probability density function.

4b. Use the probability density function found in **4b** of Problem Set 28, to find $\text{Var}(X)$, as a means of verifying the solution to **4a**.