STAT/MA 41600 In-Class Problem Set #27: October 18, 2017

1. Suppose that X and Y have joint probability density function $f_{X,Y}(x,y) = (3/4)(x-y)$ for 0 < y < x < 2, and $f_{X,Y}(x,y) = 0$ otherwise. **1a.** Find $P(Y < 1/2 \mid X = 1)$.

1b. Find $P(Y < 1/2 \mid X < 1)$.

2. Suppose that X and Y have joint probability density function $f_{X,Y}(x,y) = 69e^{-3x-8y}$ for 0 < 5y < x, and $f_{X,Y}(x,y) = 0$ otherwise.

2a. Find the probability density function of Y.

2b. Find the probability that Y is larger than 1/20.

3a. For the setup in question 2, find the conditional probability density function of X, given Y = 1/15. In other words, find $f_{X|Y}(x \mid 1/15)$.

3b. For the setup in question 2, find the conditional probability that X > 1/2, given that Y = 1/15. In other words, find P(X > 1/2 | Y = 1/15).

4. Consider a pair of random variables X and Y whose joint probability density function is constant on the triangle with vertices at the points (-4, 0), (0, 2), and (8, 0). What is the conditional probability that X is positive, given that Y = 1?