STAT/MA 41600 In-Class Problem Set #29: October 23, 2017

1. Suppose that the probability density function for X is $f_X(x) = x/9$ for $0 \le x \le 3$, and $f_X(x) = 2/3 - x/9$ for $3 \le x \le 6$, and $f_X(x) = 0$ otherwise. Find Var(X).

2. 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. **2a.** What is the variance of X?

2b. What is the expected value of XY?

3. 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. What is Var(Y)?

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).

4a. What is the expected value of XY?

4b. What is the variance of Y?