Math 477, Homework 7

Name: _____

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- 1. Two dice are rolled. Let X be the random variable representing the result of the first die, and Y be the random variable representing the largest value rolled on either die. Describe the joint probability density function for X and Y.
- 2. Let X and Y be continuous random variables with joint probability density function $f(x, y) = \frac{12}{7}(x^2+xy)$ for $x, y \in [0, 1]$ and 0 otherwise.
 - (a) Find P(X < 1/2).
 - (b) Find P(X < Y).
 - (c) Find P(X + Y < 1).
- 3. Let X, Y, Z be uniformly distributed random variables on the interval [0,2]. Calculate the probability that they are ordered as X < Y < Z. That is, calculate P(X < Y < Z).
- 4. Suppose that X is exponentially distributed with density function $f(x) = \lambda e^{-\lambda x}$ and Y is uniformly distributed on the interval [0, L]. Find the probability density function for the random variable X + Y.