

Math 477, Worksheet for lecture 22

Name: _____

Net ID: _____

1. Suppose that X and Y are random variables, with joint density function

$$f(x, y) = \begin{cases} \frac{x+y}{5} & 0 \leq x \leq 2, 1 \leq y \leq 2 \\ 0 & \text{otherwise.} \end{cases}$$

- (a) Find the marginal density function $f_X(x)$ of X . What is the probability that $1 \leq X \leq 2$?

- (b) If we know that $Y = 1.25$, find the probability that $1 \leq X \leq 2$.

2. Suppose that X and Y are random variables, with joint density function

$$f(x, y) = \begin{cases} 3/2(x^2 + y^2) & x, y \in [0, 1] \\ 0 & \text{otherwise.} \end{cases}$$

- (a) What is the probability that $X < 1/4$?

- (b) What is the probability that $X < 1/4$ if we know that $X < Y$?

- (c) What is the probability that $X < 1/4$ if we know that $X < Y$ and $Y = 50$?

3. If we roll a fair die, what is the expected number of rolls needed in order for each value to come up at least once?