

Q1 Let X and Y have the joint probability density function given by $f(x, y) = 4xy$, if $(x, y) \in [0, 1] \times [0, 1]$, and 0 elsewhere. **What is $E(Y - X)^2$?** (A) $1/9$ (B) $1/8$ (C) $5/36$ (D) $11/72$ (E) Other

Q2 Let X and Y have the joint probability density function given by $f(x, y) = 6(1 - y)$ if $0 \leq x \leq y \leq 1$, and 0 elsewhere. **Find the marginal density function of X at $x = 1/3$.** (A) $1/3$ (B) $1/2$ (C) $2/3$ (D) $4/3$ (E) other

Q3 Let X and Y be as in Q2. **By using the conditional density, find $P(Y > \frac{1}{2} | X = 1/3)$.** (A) $1/2$ (B) $9/16$ (C) $5/8$ (D) $19/32$ (E) Other

Q4 Suppose X and Y are random variables with the following joint pmf. **Are X and Y independent?**

	Y		
X	1	2	3
1	$1/18$	$1/9$	$1/6$
2	$1/9$	$1/6$	$1/18$
3	$1/6$	$1/18$	$1/9$

(A) Yes

(B) No