

Please write **Your name:** \_\_\_\_\_

**Show all work.** You should either write at a sentence explaining your reasoning, or annotate your math work with brief explanations. There is no need to simplify, and no calculators are needed.

.....

Consider random variables  $X$  and  $Y$  given by the joint density

$$f(x, y) = \begin{cases} 3(x^2 + y^2)/4 & \text{if } -1 \leq x \leq 1 \text{ and } -1 \leq y \leq 1 \\ 0 & \text{otherwise.} \end{cases}$$

(A) Find the marginal probability density function (pdf)  $f_X(x)$ .

(B) Find the marginal pdf  $f_Y(y)$ . *Hint: the correct answer can be obtained with no extra computations based on your answer in (A).*

(C) Are  $X$  and  $Y$  independent random variables? Explain.

(D) Find  $\mathbb{E}X$  and  $\mathbb{E}Y$ . *Hint: the correct answer is simple, and can be obtained with little or no computations, if you can explain this.*

Consider  $X$  and  $Y$  given by the joint density

$$f(x, y) = \begin{cases} 2/9 & \text{if } 0 \leq y \leq x \leq 3 \\ 0 & \text{otherwise.} \end{cases}$$

(A) Find the marginal pdf  $f_X(x)$ .

(B) Find  $\mathbb{E}X$ .

[(*optional question for extra credit*)]: Can you find from a picture, without making a calculation, what  $\mathbb{E}Y$  is?