Statistics Pre-course

Part 2

Fundamentals of Probability

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Part II Syllabus

1. Basic definitions and recap of Set Theory
2. Random Variables
3. Discrete Probability Distributions
4. Continuous Probability Distributions
5. Expected value and Variance of a Random Variable
6. Main Probability Distributions (Bernoulli, Binomial, Poisson, Uniform, Normal, Exponential, Student-t ...)
7. Basics of Asymptotics (Central Limit Theorem, Law of Large Numbers)

Probability

We call a phenomenon **random** if we are uncertain about its outcome

Probability allows us to deal with randomness, by quantifying uncertainty and measuring the chances of possible outcomes

Typically, the randomness we have to deal with comes from the **sampling procedure**: when we observe data, their values comes from the units that we randomly select

Examples of random phenomena

- The moment when it will first start rain tomorrow
- The number of tweets Trump is going to post tomorrow
- The result of a football match
- Tomorrow's price of a stock
- ...

The basic ingredients

There follows some basic definitions we are going to use in dealing with randomness

- **Event space:** the set of all possible outcomes. Its elements are exhaustive (no possible outcome is left out) and mutually exclusive (only one event can occur)
- **Event:** a subset of the Sample Space corresponding to one or more possible outcomes
- **Probability:** the measure of how likely each of the elements of the sample space is

An evergreen (albeit boring) example

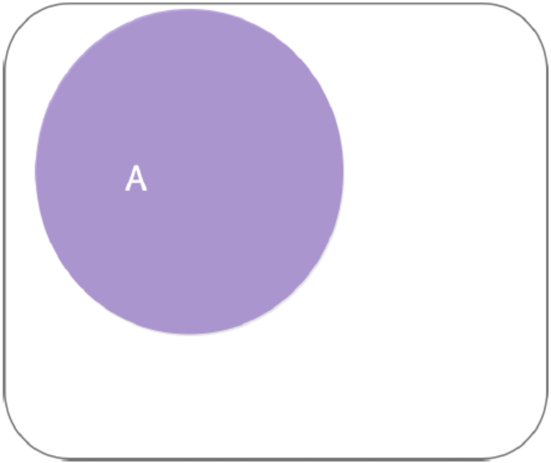
Random phenomenon: throw of a fair die

- **Event space:** all of the possible outcomes
  - $\Omega = \{1, 2, 3, 4, 5, 6\}$
- **Event**: "the die returns an even number"
  - $E = \{2, 4, 6\}$
- **Probability**:
  - $\mathbb{P}(E) = \frac{3}{6} = \frac{1}{2}$

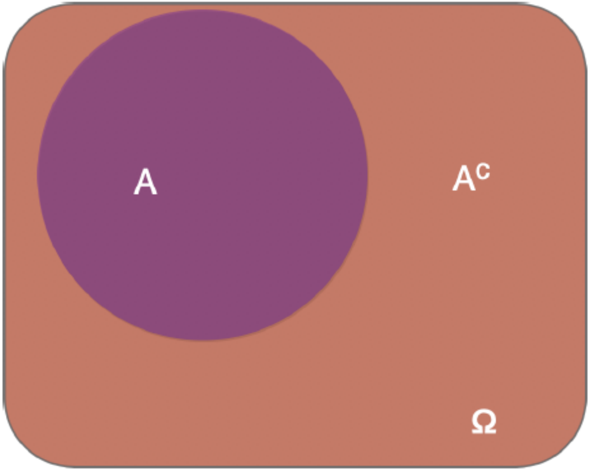
Set Theory

- **Events** are mathematically treated as **Sets**.
- Sets can be **finite** (contain a finite number of objects) or **infinite** (consist of infinite elements).
- The **cardinality** of a given set is the measurement of objects that the set contains. E.g. if $E = \{1, 2, 3\}$ then the cardinality of E, denoted as $\#E = 3$.

Consider a generic set A included in an event space Ω

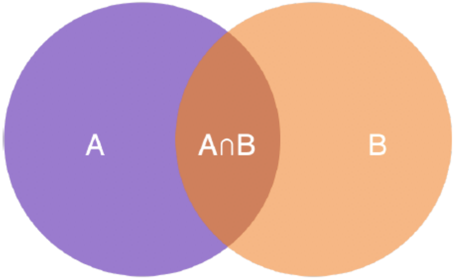


Complement: (A^c or $\bar{A}$) everything that is not in A



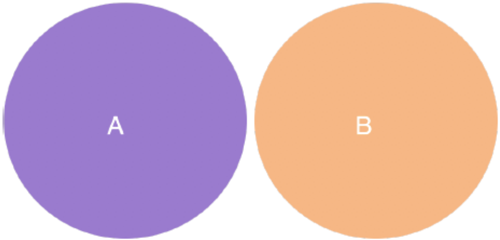
Example: $A =$ "the die returns an even number"; $A^c =$ "the die returns an odd number"

Intersection: $(A \cap B)$ everything that is **both** in A and B



Example: $A =$ "the die returns an even number"; $B =$ "the die returns a number less than 5" $\implies A \cap B = \{2, 4\}$

Intersection: $(A \cap B)$ everything that is **both** in A and B

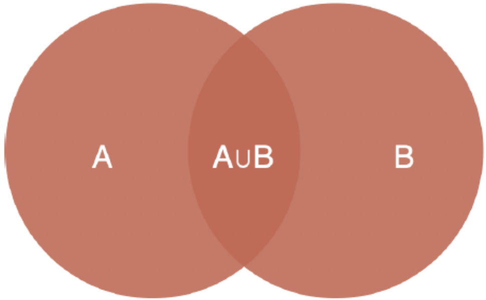


Example: $A =$ "the die returns an even number"; $B =$ "the die returns a 5"

$$\implies A \cap B = \emptyset$$

A and B are **disjoint**

Union: $(A \cup B)$ everything that is **either** in A in B or both



Example: $A =$ "the die returns an even number"; $B =$ "the die returns a 5"

$$\implies A \cup B = \{2, 4, 5, 6\}$$

Probability Axioms

and some trivial consequences

Given a generic set A in an event space Ω

- $0 \leq \mathbb{P}(A) \leq 1$
- $\mathbb{P}(\Omega) = 1$
- $\mathbb{P}(\emptyset) = 0$

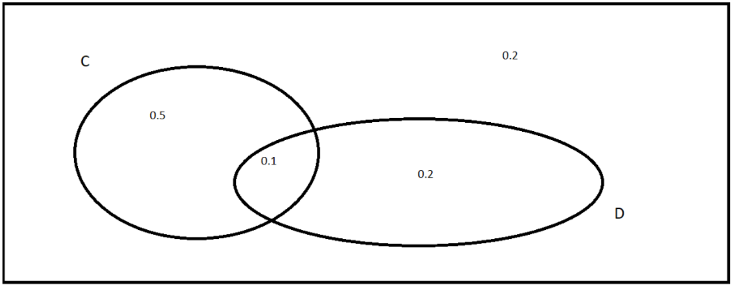
As a consequence

- $\mathbb{P}(A^c) = 1 - \mathbb{P}(A)$
- $\mathbb{P}(A \cup B) = \mathbb{P}(A) + \mathbb{P}(B) - \mathbb{P}(A \cap B)$
- If A and B are disjoint then $\mathbb{P}(A \cap B) = 0$. Hence $\mathbb{P}(A \cup B) = \mathbb{P}(A) + \mathbb{P}(B)$

- In a sample of 100 college students, 60 said that they own a car, 30 said that they own a stereo, and 10 said that they own both a car and a stereo.
- Compute the probability that a student owns a car but **not** a stereo.
- Compute the probability that a student owns either a car **or** a stereo.
- Depict this information on a Venn diagram.

Solution

- Let C representing the event "the student owns a car". Let D be the event "the student owns a stereo".
- We know that $\mathbb{P}(C) = 0.6$, $\mathbb{P}(D) = 0.3$ and $\mathbb{P}(C \cap D) = 0.1$.
- $\mathbb{P}(\text{"car but NOT stereo"}) = \mathbb{P}(C) - \mathbb{P}(C \cap D) = 0.6 - 0.1 = 0.5$.
- $\mathbb{P}(\text{"car OR stereo"}) = \mathbb{P}(C \cup D) = \mathbb{P}(C) + \mathbb{P}(D) - \mathbb{P}(C \cap D) = 0.6 + 0.3 - 0.1 = 0.8$



How do we define probability?

- Classical approach: assigning probabilities based on the assumption of equally likely events
- Frequency approach: assigning probabilities as the limit of the relative frequency of the event assuming having observed infinite repetitions of the random experiment
- Subjective approach: assigning probabilities based on assignor's judgment or external information

Regardless of the followed approach, **probability is still a measure of uncertainty**. In other words, it quantifies how much we do not know and it **strongly depends on the information available** about the random phenomenon.

- The probabilistic relative frequency of an event's occurring is the proportion of times the event occurs over a given number of trials. If A is the event of interest, then the probabilistic relative frequency of A, denoted as $\mathbb{P}(A)$, is defined as

$$\mathbb{P}(A) = \frac{\text{number of occurrences}}{\text{number of trials}}$$

- Among the first 43 Presidents of the United States, 26 were lawyers. What is the probability of the event $A =$ "selecting a President who is also a lawyer"?

$$\mathbb{P}(A) = \frac{26}{43} \approx 0.605$$

Exercises

- Is there an intruder? Why?
  - Choosing at random an even number from 1 to 10.
  - Getting a diamond card from a deck of 52 cards.
  - Drawing a red ball from a jar of 500 blue balls.
  - Pick exactly our Sun at random from a jar with the names of all the Stars in the observable universe.
- In a room there are 6 volleyball players, 4 basketball players and 10 football players. If one of them is selected at random:
  - what is the probability that the selected one is an athlete?
  - what is the probability that the selected one is either a volleyball or a football player?
  - what is the probability that the selected one is not a basketball player?
- What is the probability that an Italian newborn is a girl?

Probability is a measure of uncertainty on the result of a random experiment. Therefore, any additional information on its outcome **affects it**.

- Let A and B be two events. If we knew that B happened, we could update the probability of A as follows

$$\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)} \tag{1}$$

Exercise: Back to the students, find the probability that a Student own a stereo given possession of a car.

Independence

If knowing about an event B does not affect our probability evaluation of another event A we say that A and B are **independent**.

$$\mathbb{P}(A|B) = \mathbb{P}(A) \tag{2}$$

Combining this notion with the definition of conditional probability, we can derive the **factorisation criterion** to assess if two events are independent

$$\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)} = \mathbb{P}(A) \implies \mathbb{P}(A \cap B) = \mathbb{P}(A)\mathbb{P}(B) \tag{3}$$

- **Problem I:** two coins are tossed. Each coin has two possible outcomes, head (H) and tail (T).
  - Determine the event space and its size
  - Find the probability of the event $A =$ "the faces appearing on the two coins are different"
  - Find the probability of the event $B =$ "the faces appearing on the two coins are two heads"

- **Problem II:** which of the following numbers cannot be a probability?
  1. 0.5
  2. -0.001
  3. 1
  4. 0
  5. 1.01

- **Problem III:** two fair dice are rolled. Find the probabilities of the following events
  - the sum is equal to 1
  - the sum is equal to 4
  - the sum is less than 13
- **Problem IV:** a card is drawn at random from a deck of 52 cards. Find the probabilities of the following events
  - the card is a 3 of diamond
  - the card is a queen

- To compute probabilities we might often need a method to assess in **how many different ways** a certain phenomenon can happen. E.g. "how many times will I obtain two Heads in two tosses of a coin?".
- The table of all the 4 possible outcomes.

1	H	H
2	H	T
3	T	H
4	H	H

- **Combinatorics** is a branch of mathematics that is about counting.

Combinatorics

Fundamental principle of combinatorics

If you have an experiment with n possible outcome and add a second experiment with m possible outcomes, then the combination of the two experiments has $n \times m$ possible outcomes.

- In the previous example: each coin toss has two possible outcomes; then two tosses of a coin have 2×2 possible outcomes.

- Imagine there are 9 students attending the Statistics course. Suppose further that there are 9 chairs available positioned on a straight line where the students can sit. How many different lines can be formed by changing the position of the students?

- The first student can choose his sit in 9 different ways, the second has 8 possible choices, the third can sit in only 7 alternative ways and so on. Therefore, there are

$$9 \times 8 \times 7 \times 6 \times \ldots \times 1 = 9!$$

possible ways to place 9 students on a line.

Permutation of set elements

Given a set of n elements, a given *ordering* of its components is a permutation.

There are $n!$ possible permutations of n elements.

- Suppose we want to place 23 Students on 23 chairs in a Maths class. If you have 4 classes a week and there are 52 weeks in one year, how long would it take to get through all the possible sit permutation?

Permutations

Permutation of set elements

Given a set of n elements, a given *ordering* of its components is a permutation.

There are $n!$ possible permutations of n elements.

- Suppose we want to place 23 Students on 23 chairs in a Maths class. If you have 4 classes a week and there are 52 weeks in one year, how long would it take to get through all the possible sit permutation?

  Answer: 10 million times the current age of the Universe!

- Suppose again we have $n = 9$ Students but this time we have to place them on $k = 6$ chairs only. How many ways are there to dispose these students on the available chairs regardless of the ordering?

Combinations

Given a set of n elements, a combination is a subset of k elements chosen without repetition and regardless of their ordering. The number of possible combinations of k elements out of a total of n is given by

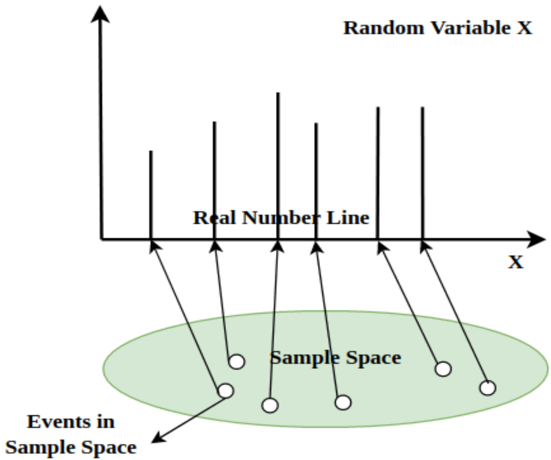
$$\frac{n!}{(n-k)!k!} = \binom{n}{k}$$

Typically, we are not interested in a single outcome or events themselves but in a *function* of them

A **random variable** is any function from the event space to the real numbers

- **Examples:**
  - Toss a coin three times and count the tails
  - Roll two dice and sum the values on the faces

A **random variable** is any function from the event space to the real numbers.



Notation

- X the random variable: the random function before it is observed
- x a realization of the random variable: the number we observe
- $\mathcal{X}$ the support of the random variable: the set of the possible values that X can assume

- **Example:** toss a coin three times and count the number of heads
  - $\mathcal{X} = \{0, 1, 2, 3\}$

Distribution of a Random Variable

How to derive it

Toss a coin three times. X is the random variable representing the *number of tails*

The distribution of the random variable p_x is a just a convenient way to summarize outcomes probabilities.

Exercise

M&M sweets are of varying colours that occur in different proportions. The proportions are as follows:

blue $= 0.3$, red $= 0.2$, yellow $= 0.2$, green $= 0.1$, orange $= 0.1$, tan $= ?$

You draw an M&M at random from the package:

- Determine the value of the missing proportion
- Find the probability of getting either a blue or a red one
- Find the probability of getting one which is not yellow
- Find the probability of getting one which neither orange nor tan
- Find the probability of getting one which is either blue or red or yellow or orange or green or tan

Distribution of a Discrete Random Variable

discrete = how many

When $\mathcal{X}$ is countable, X is said to be a discrete random variable and it is characterised by:

- **Probability mass function**

$$p_x = \mathbb{P}(X = x) \quad \forall\, x \in \mathcal{X} \tag{4}$$

- **Cumulative distribution function**

$$F_X(x) = \mathbb{P}(X \leq x) = \sum_{y \leq x} \mathbb{P}(X = y) = \sum_{y \leq x} p_y \tag{5}$$

Note: statements like $X = 1$ or $X \leq 2$ are *events* and we can use unions, intersections, complements are all the operations we have seen before!

Example

Consider the example of tossing a coin three times

- What is the probability of getting **exactly** 1 head?

Example

Consider the example of tossing a coin three times

- What is the probability of getting **exactly** 1 head? $p_1 = 3/8$

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- What is the probability of getting **at most** 2 heads?

  $\mathbb{P}(X \leq 2) = F_X(2) = p_0 + p_1 + p_2 = 7/8$

Example

Consider the example of tossing a coin three times

- What is the probability of getting **exactly** 1 head? $p_1 = 3/8$
- What is the probability of getting **at most** 2 heads?

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- What is the probability of **not getting** 1 head?

  $\mathbb{P}(X \neq 1) = \mathbb{P}[(X = 1)^c] = 1 - \mathbb{P}(X = 1) = 1 - p_1 = 5/8$

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  $\mathbb{P}(X \geq 2) = 1 - \mathbb{P}(X \leq 1) = 1 - F_X(1) = 1 - (p_0 + p_1) = 4/8$

Example

Consider the example of tossing a coin three times

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  $\mathbb{P}(X \geq 2) = 1 - \mathbb{P}(X \leq 1) = 1 - F_X(1) = 1 - (p_0 + p_1) = 4/8$
- What is the probability of getting **either** 0 **or** 2 heads?

Example

Consider the example of tossing a coin three times

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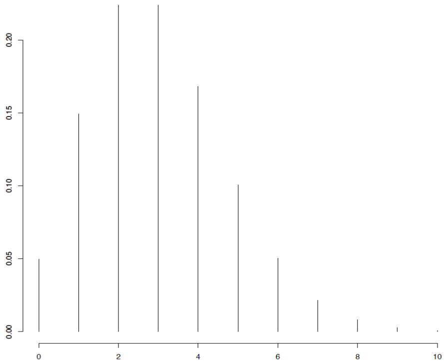
- What is the probability of **at least** 2 heads?

  $\mathbb{P}(X \geq 2) = 1 - \mathbb{P}(X \leq 1) = 1 - F_X(1) = 1 - (p_0 + p_1) = 4/8$
- What is the probability of getting **either** 0 **or** 2 heads?

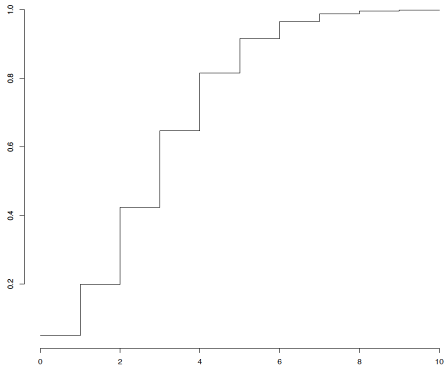
  $\mathbb{P}(X = 2 \cap X = 0) = \mathbb{P}(X = 2) + \mathbb{P}(X = 0) = p_2 + p_0 = 4/8$

Properties

- **Probability mass function**
  - $p_x \geq 0$
  - $p_x \leq 1$
  - $\sum p_x = 1$



- **Cumulative distribution function**
  - $0 \leq F(X) \leq 1$
  - $F(X)$ is non-decreasing
  - $F(X)$ is right-continuous



- A lottery is organised each year in Manchester. A thoudand tickets are sold at the price of 1£ each. Each ticket has the same probability of winning the lottery. First price is set at 300£, second price at 200£ and third price is 100£.
- Let $\mathcal{X}$ denote the gain from purchasing one ticket. Construct the distribution of $\mathcal{X}$. Find the probability of winning any money from the lottery.

Example

Suppose a random variable X has the following probability distribution

x	1	3	4	7	9	10	14	18
$\mathbb{P}(X = x)$	0.11	0.07	0.13	0.28	0.18	0.05	0.12	?

- Fill in the missing value
- Write down the distribution function
- Evaluate the following probabilities:
  - X is at least 10
  - X is more than 10
  - X is less than 4

Exercise

Consider a random variable X with distribution as shown in the table of slide 37.

Evaluate the following probabilities:

- X is at least 4 and at most 9
- X is more than 3 and less than 10
- X is at least 4
- X is at most 10

Distribution of a Continuous Random Variable

continuous = how much

When $\mathcal{X}$ is not countable, the random variable X is said to be **continuous**.

If $\mathcal{X}$ is not countable, is not possible to put mass on any values of $\mathcal{X}$, meaning that

$$\mathbb{P}(X = x) = 0 \quad \forall\, x \in \mathcal{X} \tag{6}$$

Cumulative distribution function:

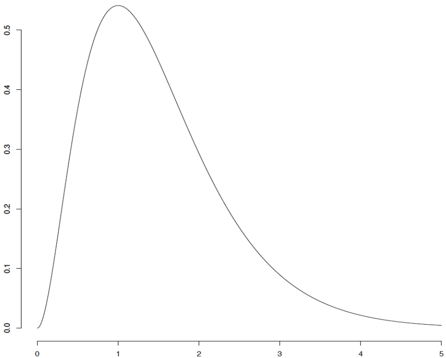
$$F_X(x) = \mathbb{P}(x \leq x) = \int_{-\infty}^{x} f_X(x)\, dx \quad \forall\, x \in \mathcal{X} \tag{7}$$

Probability density function:

$$f_X(x) = \frac{\partial F_X(x)}{\partial x} \quad \forall\, x \in \mathcal{X} \tag{8}$$

Properties

- **Probability density function**
  - $f_X(x) \geq 0$
  - $\int_{-\infty}^{+\infty} f_X(x) = 1$



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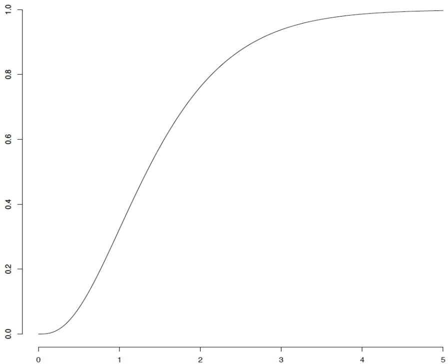


Exercise

Let X be a continuous random variable with the following probability density function

$$f_X(x) = \begin{cases} cx(1-x) & if\, 0 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases} \tag{9}$$

- determine c such that this is a proper probability density function
- evaluate $\mathbb{P}(X = 0.5)$
- evaluate $\mathbb{P}\left(X \leq \frac{1}{2}\right)$

Exercise

Let Y be a continuous random variable with the following cumulative distribution function

$$F_Y(y) = \begin{cases} 1 & \text{if } y \geq 1 \\ 3y^2 - 2y^3 & \text{if } 0 \leq y \leq 1 \\ 0 & \text{otherwise} \end{cases} \tag{10}$$

- evaluate $\mathbb{P}\left(Y \leq \frac{1}{2}\right)$ using $F_Y(y)$

Comparison

discrete vs continuous

- X discrete rv with pmf p_x
- $\mathbb{P}(X \in A) = \sum_{x \in A} p_x$

If $A = \{x_1, \dots, x_k\}$ then

$$\mathbb{P}(X \in A) = \sum_{i=1}^{k} p_{x_i}$$

- X continuous rv with pdf $f_X(x)$
- $\mathbb{P}(X \in A) = \int_A f_X(x)\, dx$

If $A = [a, b]$ then

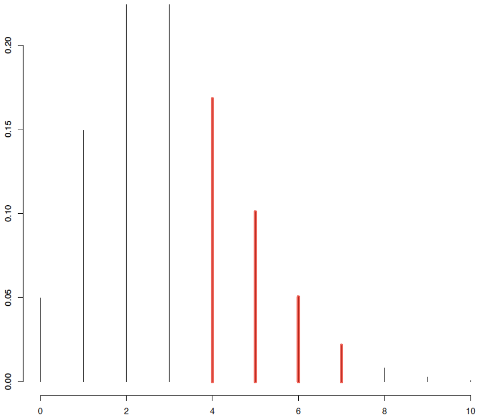
$$\mathbb{P}(X \in A) = \int_a^b f_X(x)\, dx = F_X(b) - F_X(a)$$

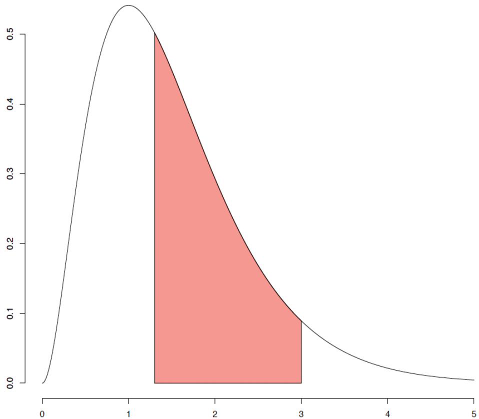
Comparison

discrete vs continuous

$$A = \{x_1, \ldots, x_k\}$$
$$\mathbb{P}(X \in A) = \sum_{i=1}^{k} p_{x_i}$$

$$A = [a, b]$$
$$\mathbb{P}(X \in A) = \int_a^b f_X(x)\, dx$$





The distribution of a random variable fully characterize it but it may not be immediate to gain insight from it.

There is a bunch of alternatives to summarize the information contained in the distribution:

- **Mode:** the value that is the "most likely" (maximises the density)
- **Median:** the value that "splits in half" the distribution, denoted by m

$$\mathbb{P}(X \leq m) = \mathbb{P}(X > m) = 0.5 \tag{11}$$

Expected Value

the king of all summaries

The **Mean** or **Expected Value** is the "average" of the elements in the support of X, weighted by the probabilities of each outcome.

The Expected Value gives a rough idea of what to expect as the average of the observed outcomes in a **large repetition** of the random experiment (not what we are going to get after a single trial!!)

- X discrete rv with pmf p_x

$$\mathbb{E}(X) = \sum_{x \in \mathcal{X}} x p_x \tag{12}$$

- X continuous rv with pdf $f_X(x)$

$$\mathbb{E}(X) = \int_{x \in \mathcal{X}} x \, f_X(x) \, dx \tag{13}$$

Watch out: the EV may not exist

Properties of Expected Value

- $\mathbb{E}(c) = c$ for any constant c
  - $\mathbb{E}[\mathbb{E}(X)] = \mathbb{E}(X)$
- $\mathbb{E}(aX + b) = a\mathbb{E}(X) + b$
- $\mathbb{E}[X - \mathbb{E}(X)] = 0$
- $\mathbb{E}(X + Y) = \mathbb{E}(X) + \mathbb{E}(Y)$

Given a continuous random variable X (respectively discrete) whose expectation exists and is finite, and any function g we have that

$$\mathbb{E}[g(X)] = \int_{\mathcal{X}} g(x)\, f_X(x)\, dx \qquad \left(\mathbb{E}[g(X)] = \sum_{x \in \mathcal{X}} g(x) p_x\right) \tag{14}$$

The **Expected Value** gives a rough idea about the centre of the distribution but it does not provide any information about the dispersion of the possible observable values

Example: two investment plans that gives exactly the same expected payout; we would like to chose the one with lower variability

We need some further definitions and concepts since:

- average deviation from the mean $\mathbb{E}[X - \mathbb{E}(X)]$ (**not informative!**)
- absolute average deviation from the mean $|\mathbb{E}[X - \mathbb{E}(X)]|$ (**computationally challenging**)

The **variance** of a random variable X

$$\mathbb{V}(X) = \mathbb{E}[(X - \mathbb{E}(X))^2] \tag{15}$$

tells us **how much** the rv oscillates around its mean.

- X discrete rv with pmf p_x

$$\mathbb{V}[X] = \sum_{x \in \mathcal{X}} [x - \mathbb{E}(X)]^2 p_x \tag{16}$$

- X continuous rv with pdf $f_X(x)$

$$\mathbb{V}[X] = \int_{x \in \mathcal{X}} [x - \mathbb{E}(X)]^2 f_X(x) dx \tag{17}$$

Properties of the variance

- always **non-negative** $\mathbb{V}(X) \geq 0$ and is 0 only when X is constant
- the square root of the variance $sd(X) = \sqrt{\mathbb{V}(X)}$ is called **standard deviation**. It roughly describes how far the values of the random variable fall, on average, from the expected value of the distribution
- the variance is insensitive to the location of the distribution but depends **only on its scale**

$$\mathbb{V}(aX + b) = a^2\mathbb{V}(X) \tag{18}$$

- a **computationally-friendlier** formula for the variance

$$\mathbb{V}(X) = \mathbb{E}(X^2) - [\mathbb{E}(X)]^2 \tag{19}$$

(i) Show that $\mathbb{V}(X)$ can be calculated by equation (19).

(ii) Let X be the number showing if we roll a die. Calculate expected value and variance.

(iii) Find the expected value of the following density function.

$$f_X(x) = sin(x) \quad 0 \leq x \leq \frac{\pi}{2} \tag{20}$$

Exercises

(iv) The random variable X is given by the following PDF. Find $\mathbb{V}(X)$

$$f_X(x) = \begin{cases} x & \text{if } 0 < x < 1 \\ 2 - x & \text{if } 1 < x < 2 \\ 0 & \text{otherwise} \end{cases} \tag{21}$$

(v) Calculate the Median of X which is distributed according to

$$f_X(x) = 2xe^{-x^2} \text{ for } x \geq 0$$

(vi) Let X be a continuous random variable with the following probability density function. Calculate $\mathbb{E}(X)$, $\mathbb{V}(X)$ and $sd(X)$

$$f_X(x) = \begin{cases} 3x^2(1-x) & if\ 0 < x \leq 1 \\ 0 & \text{otherwise} \end{cases} \tag{22}$$

Covariance

If we have two random variables X and Y the **covariance** gives us a measure of the association between them

$$\mathbb{C}ov(X,Y) = \mathbb{E}[(X - \mathbb{E}(X))(Y - \mathbb{E}(Y))] = \mathbb{E}(XY) - \mathbb{E}(X)\mathbb{E}(Y) \tag{23}$$

- The sign of $\mathbb{C}ov(X,Y)$ informs on the nature of the association
- The higher $|\mathbb{C}ov(X,Y)|$ the stronger the association

Independence of Random Variables

Two random variables X and Y are independent if

$$\begin{aligned} F_{X,Y}(x,y) &= \mathbb{P}(X \leq x \cap Y \leq y) \\ &= \mathbb{P}(X \leq x)\mathbb{P}(Y \leq y) \\ &= F_X(x)F_Y(y) \qquad \forall\, x,y \in \mathbb{R} \end{aligned} \tag{24}$$

Intuitively, if X and Y are independent, the value of one does not affect the other

Ramark: If $X_1, \ldots, X_n$ are independent then

- $p_{x_1,x_2,\ldots,x_n} = p_{x_1} \cdot p_{x_2} \cdots p_{x_n}$
- $f_{X_1,X_2,\ldots,X_n}(x_1, x_2, \ldots, x_n) = f_{X_1}(x_1) \cdot f_{X_2}(x_2) \cdots f_{X_n}(x_n)$

Factorisation Criterion

$$F_{X,Y}(x.y) = F_X(x)F_Y(y) \qquad \forall\, x, y \in \mathbb{R} \tag{25}$$

If X and Y are independent then $\mathbb{E}(XY) = \mathbb{E}(X)\mathbb{E}(Y)$

As a consequence

$$\mathbb{C}ov(X, Y) = \mathbb{E}(XY) - \mathbb{E}(X)\mathbb{E}(Y) = 0 \tag{26}$$

Watch Out: the converse is not necessarily true. If $\mathbb{C}ov(X, Y) = 0$ the two random variables may still be associated.

Exercise

(i) Prove formula (23) ; (ii) Find $\mathbb{V}(X+Y)$

(iii) Let X and Y be two random variables with marginal distribution functions

$$F_X(x) = \begin{cases} 0 & if\ x < 0 \\ 1 - e^{-x} & if\ x \geq 0 \end{cases} \tag{27}$$

$$F_Y(y) = \begin{cases} 0 & if\ y < 0 \\ 1 - e^{-y} & if\ y \geq 0 \end{cases} \tag{28}$$

Determine if the two random variable are independent given that

$$F_{X,Y}(x,y) = \begin{cases} 0 & if\ x, y < 0 \\ 1 - e^{-x} - e^{-y} + e^{-x-y} & if\ x, y \geq 0 \end{cases} \tag{29}$$

Exercise

- Let X and Y be two jointly continuous random variables.
- Let also $\mathcal{T} = \{(x, y)' \in \mathbb{R}^2 \,:\, 0 \leq x \leq 1 \text{ and } 0 \leq y \leq 1\}$
- Knowing that

$$f_{XY}(x, y) = \begin{cases} x + ky^2 & \text{if } (x, y)' \in \mathcal{T} \\ 0 & \text{otherwise} \end{cases} \tag{30}$$

find k; find $f_X(x)$ and $f_Y(y)$; calculate $\mathbb{P}\left(X \leq \frac{1}{2}, Y \leq \frac{1}{2}\right)$