
Chapter 2

Multivariate Distributions

2.1.2

$$P(A_5) = \frac{7}{8} - \frac{4}{8} - \frac{3}{8} + \frac{2}{8} = \frac{2}{8}.$$

2.1.5

$$\begin{aligned} \int_0^\infty \int_0^\infty \left[2g(\sqrt{x_1^2 + x_2^2})/\pi \sqrt{x_1^2 + x_2^2} \right] dx_1 dx_2 &= \int_0^\infty \int_0^{2\pi} [2g(\rho)/\pi \rho] \rho d\theta d\rho \\ &= \int_0^\infty g(\rho) d\rho = 1. \end{aligned}$$

2.1.6

$$\begin{aligned} G(z) &= P(X + Y \leq z) = \int_0^z \int_0^{z-x} e^{-x-y} dy dx \\ &= \int_0^z [1 - e^{-(z-x)}] e^{-x} dx = 1 - e^{-z} - ze^{-z}, \\ g(z) &= G'(z) = \begin{cases} ze^{-z} & 0 < z < \infty \\ 0 & \text{elsewhere.} \end{cases} \end{aligned}$$

2.1.7

$$\begin{aligned} G(z) &= P(XY \leq z) = 1 - \int_z^1 \int_{z/x}^1 dy dx \\ &= 1 - \int_z^1 \left(1 - \frac{z}{x}\right) dx = z - z \log z \\ g(z) &= G'(z) = \begin{cases} -\log z & 0 < z < 1 \\ 0 & \text{elsewhere.} \end{cases} \end{aligned}$$

Why is $-\log z > 0$?

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Patrick Vollmar



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