Homework 11 (additional problems)

Introduction to Probability - MATH/STATS 425, Winter 2012

1. Random variables X and Y are jointly distributed according to the joint pdf

$$f(x,y) = \begin{cases} k\sin(x+y) & \text{for } 0 \le x \le \pi/2, \ 0 \le y \le \pi/2 \\ 0 & \text{eslewhere.} \end{cases}$$

- (a) Find the coefficient k.
- (b) Find the marginal pdf's of X and Y.
- (c) Find the conditional pdf of X given Y = y.
- (d) Find the expected value of X.
- (e) Find the conditional expectation of X given Y = y.