Homework 13 (additional problem)

Introduction to Probability - MATH/STATS 425, Winter 2012

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

$$f(x,y) = \begin{cases} x+y & \text{for } 0 \le x \le 1,\ 0 \le y \le 1 \\ 0 & \text{eslewhere.} \end{cases}$$

Compute the covariance $\mathrm{Cov}(X,Y)$ and the correlation coefficient $\rho_{X,Y}$.