Key Concepts

- The graph of a function of two variables z = f(x, y) is a surface.
- $\iint_R f(x, y) \, dx \, dy$ is the volume under the surface over the region R.
- Let f(x,y) = ¹/₃(x + y) on the rectangle 0 ≤ x ≤ 2, 0 ≤ y ≤ 1.
 (a) Show that f(x, y) is a valid joint density function.
 - (b) If X, Y are random variables with this joint density function, find $P(X \ge 1)$.
 - (c) Set up an integral to find $P(X \ge Y)$. Which option will be easier and why?

A. A type I integral
$$\int_a^b \int_{f_1(x)}^{f_2(x)} f(x, y) \, dy \, dx$$
,
B. A type II integral: $\int_c^d \int_{g_1(y)}^{g_2(y)} f(x, y) \, dx \, dy$?

2. James Bond is trapped in a room with a bomb. The bomb will explode when a certain radioactive trigger decays. The time until the trigger decays has an exponential distribution with parameter $\lambda = 2$ per hour. James Bond must pick a lock to escape the room. Suppose the time it takes him to pick the lock is also exponentially distributed with parameter $\lambda = 3$ per hour. Find the probability that James Bond is able to escape the room before the bomb explodes. Hint: the two random variables are independent here, so the joint distribution function is the product of their individual probability density functions. That is:

$$f(x,y) = (2e^{-2x})(3e^{-3y}) = 6e^{-2x-3y}.$$