## Key Concepts

- The graph of a function of two variables $z=f(x, y)$ is a surface.
- $\iint_{R} f(x, y) d x d y$ is the volume under the surface over the region $R$.


1. Let $f(x, y)=\frac{1}{3}(x+y)$ on the rectangle $0 \leq x \leq 2,0 \leq y \leq 1$.
(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 $P(X \geq 1)$.
(c) Set up an integral to find $P(X \geq Y)$. Which option will be easier and why?
A. A type I integral $\int_{a}^{b} \int_{f_{1}(x)}^{f_{2}(x)} f(x, y) d y d x$,
B. A type II integral: $\int_{c}^{d} \int_{g_{1}(y)}^{g_{2}(y)} f(x, y) d x d y$ ?
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:

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