

$$3.7.22 \quad f_Y(y) = \int_0^y 2e^{-x}e^{-y} dx = -2e^{-x}e^{-y} \Big|_0^y = 2e^{-y} - 2e^{-2y}, \quad 0 \leq y$$

$$3.7.28 \quad (a) \quad F_{X,Y}(u, v) = \int_0^u \int_x^v \frac{1}{2} dy dx = \int_0^u \left[\frac{1}{2} y \Big|_x^v \right] dx = \int_0^u \frac{1}{2} (v - x) dx = \frac{1}{2} uv = \frac{1}{4} u^2$$

$$(b) \quad F_{X,Y}(u, v) = \int_0^v \int_y^u \frac{1}{x} dy dx = \int_0^v \left[\ln x \Big|_y^u \right] dy = \int_0^v \ln u - \ln y dy = v \ln u - v \ln v + v$$

(c) Case I: $v \leq 1 - u$

$$F_{X,Y}(u, v) = \int_0^v \int_0^u 6x dx dy = \int_0^v \left[3x^2 \Big|_0^u \right] dy = \int_0^v 3u^2 dy = 3u^2 v$$

Case II: $v > 1 - u$

$$\begin{aligned} F_{X,Y}(u, v) &= \int_0^u \int_0^v 6x dy dx = \int_{1-v}^u \int_{1-x}^v 6x dy dx \\ &= 3u^2 v - [3u^2 v - 3u^2 + 2u^3 - 3(1-v)^2 v + 3(1-v)^2 - 2(1-v)^3] \\ &= 3u^2 - 2u^3 + 3(1-v)^2 v - 3(1-v)^2 + 2(1-v)^3 = 3u^2 - 2u^3 - (1-v)^3 \end{aligned}$$

$$\begin{aligned}
\mathbf{3.7.30} \quad & \text{By Theorem, 3.7.3, } f_{X,Y} = \frac{\partial^2}{\partial x \partial y} F_{X,Y} = \frac{\partial^2}{\partial x \partial y} [(1 - e^{-\lambda y})(1 - e^{-\lambda x})] \\
& = \frac{\partial}{\partial x} \frac{\partial}{\partial y} [(1 - e^{-\lambda y})(1 - e^{-\lambda x})] = \frac{\partial}{\partial x} [(\lambda e^{-\lambda y})(1 - e^{-\lambda x})] \\
& = \lambda e^{-\lambda y} \lambda e^{-\lambda x}, \quad x \geq 0, y \geq 0
\end{aligned}$$

3.7.8

Outcome	X	Y
H H H	1	3
H H T	0	2
H T H	1	2
H T T	0	1
T H H	1	2
T H T	0	1
T T H	1	1
T T T	0	0

(x, y)	$p_{X,Y}(x, y)$
(0, 0)	1/8
(0, 1)	2/8
(0, 2)	1/8
(0, 3)	0
(1, 0)	0
(1, 1)	1/8
(1, 2)	2/8
(1, 3)	1/8