

10. Let X and Y be independent standard normal random variables. Find the probability that $X^2 + Y^2 < 1$.

Answer to Question 10:

10. Let X and Y be independent standard normal random variables. Find

(a) the probability that $X^2 + Y^2 < 1$.

(b) the probability that $X^2 + Y^2 > 1$.

(c) the probability that $X^2 + Y^2 < 1$ and $X > 0$.

(d) the probability that $X^2 + Y^2 < 1$ and $X < 0$.

(e) the probability that $X^2 + Y^2 < 1$ and $X > 0$ and $Y > 0$.

- (a) 0.25
- (b) 0.75
- (c) 0.125
- (d) 0.125
- (e) 0.0625

Answer:

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JR Anderson



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