

(a) The bivariate uniform distribution on the unit square is given by

$$f(y_1, y_2) = \begin{cases} 1, & 0 \leq y_1, y_2 \leq 1 \\ 0, & \text{elsewhere} \end{cases}$$

Are random variables Y_1 and Y_2 independent? Show the reasoning behind your conclusion.

(b) Suppose now that Y_1 and Y_2 are probabilities such that $Y_1 + Y_2 \leq 1$. A valid joint distribution for these random variables is

$$f(y_1, y_2) = \begin{cases} 2, & 0 \leq y_1, y_2 \leq 1, y_1 + y_2 \leq 1 \\ 0, & \text{elsewhere} \end{cases}$$

Are the random probabilities Y_1 and Y_2 independent? Show the reasoning behind your conclusion.

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