

Exercise 1.1.10. (10 points)

Problem

Suppose that X_1, \dots, X_n have a joint probability density function $f(x_1, \dots, x_n)$ on \mathbb{R}^n . Show that the joint probability density function $g(x_1, \dots, x_n)$ on \mathbb{R}^n is given by $g(x_1, \dots, x_n) = f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}}$ if and only if $f(x_1, \dots, x_n) = 0$ for $x_1 < 0, \dots, x_n < 0$.

Solution

(i) Assume that $f(x_1, \dots, x_n) = 0$ for $x_1 < 0, \dots, x_n < 0$.

$$g(x_1, \dots, x_n) = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}} dx_1 \dots dx_n$$

Solution

$$g(x_1, \dots, x_n) = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}} dx_1 \dots dx_n$$

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(ii) Assume that $g(x_1, \dots, x_n) = f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}}$.

Solution

$$g(x_1, \dots, x_n) = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}} dx_1 \dots dx_n$$

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(iii) Assume that $g(x_1, \dots, x_n) = f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}}$.

$$g(x_1, \dots, x_n) = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}} dx_1 \dots dx_n$$

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Solution

$$g(x_1, \dots, x_n) = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}} dx_1 \dots dx_n$$

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(iv) Assume that $g(x_1, \dots, x_n) = f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}}$ and $f(x_1, \dots, x_n) = 0$ for $x_1 < 0, \dots, x_n < 0$.

(v) Assume that $g(x_1, \dots, x_n) = f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}}$.

Solution

Assume that $g(x_1, \dots, x_n) = f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}}$.

$$g(x_1, \dots, x_n) = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) \cdot \mathbb{1}_{\{x_1 \geq 0, \dots, x_n \geq 0\}} dx_1 \dots dx_n$$

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