

Divide the joint pdf plane

Source: <http://sci.tech-archive.net/Archive/sci.math/2008-01/msg04106.html>

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 - *Date:* Fri, 25 Jan 2008 20:24:57 -0800 (PST)
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Say I have two independent random variables X and Y follow uniform distribution, with $X \sim U(0,1)$ and $Y \sim U(0,2)$, respectively. Hence, their joint pdf of X and Y is $f(X,Y)=1/2$ over a rectangular region on the XY plane (the four vertices are $(0,0)$, $(0,2)$, $(1,2)$ and $(1,0)$). Now I want to divide the region to two parts $S1$ and $S2$ with same area, e.g., the straight line $X=1/2$ or $Y=1$ both satisfy this requirement. (the physical meaning behind this is that I want to find a scheme that chooses X and Y both with probability $1/2$, and with the pdf being uniform in this simple example, the probability is equivalent to area). The objective of the division is to maximal the sum of the expectation of Y on $S2$ and the expectation of X on $S1$.

A more technical expression can be: given two independent r.v. X and Y , I want to design a selecting scheme such that I choose X and Y with equal probability. The reward I got is the value of the chosen r.v. Now the objective is to maximal the expectation of the reward.

Some natural extension of this problem can be:

- (1). Other pdf distribution other than U ;
 - (2). Choosing X and Y with unequal probability (p and $1-p$);
 - (3). Choosing between multiple r.v. (N independent r.v.);
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