

Dear Student,

This is the same example as $f_{xy}(x, y) = K(2x + y)$, but pdf is shifted such that mean values of marginal densities are zero. And covariance of X and Y is denoted by Cov_{XY} :

$$\text{Cov}_{XY} = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} (x - \mu_X)(y - \mu_Y) f_{XY}(x, y) dx dy$$

Here $f_{xy}(x, y)$ would be replaced by $2(x - 55/9) + (y - 50/9)$ for $x \in [-55/9, 35/9]$ and $y \in [-50/9, 40/9]$. Hence the expression for covariance becomes:

$$\text{Cov}_{XY} = \int_{-50/9}^{40/9} \int_{-55/9}^{35/9} (x-0)(y-0) \left(\frac{2 * \left(x - \frac{55}{9} \right) + \left(y - \frac{50}{9} \right)}{1500} \right) dx dy$$