

B.20 (a) The marginal cumulative distributions of X and Y are obtained by letting y and x , respectively, to go to infinity:

$$\begin{aligned}
 F_X(x) &= \lim_{y \rightarrow \infty} \frac{\exp(2x + 3y)}{(1 + \exp(x))^2 (1 + \exp(3y))} \\
 &= \frac{\exp(2x)}{(1 + \exp(x))^2} \lim_{y \rightarrow \infty} \frac{\exp(3y)}{1 + \exp(3y)} \\
 &= \frac{\exp(2x)}{(1 + \exp(x))^2} \\
 F_Y(y) &= \lim_{x \rightarrow \infty} \frac{\exp(2x + 3y)}{(1 + \exp(x))^2 (1 + \exp(3y))} \\
 &= \frac{\exp(3y)}{1 + \exp(3y)} \lim_{x \rightarrow \infty} \frac{\exp(2x)}{(1 + \exp(x))^2} \\
 &= \frac{\exp(3y)}{1 + \exp(3y)}
 \end{aligned}$$

Since $F_{X,Y}(x, y) = F_X(x) \times F_Y(y)$ we conclude that X and Y are independent.

(b) The joint density is obtained as the second partial derivative of the cumulative distribution function:

$$\begin{aligned}
 f_{X,Y}(x, y) &= \frac{\partial^2 F_{X,Y}(x, y)}{\partial x \partial y} \\
 &= \frac{\partial}{\partial x} \left(\frac{\exp(2x)}{(1 + \exp(x))^2} \frac{3 \exp(3y)}{(1 + \exp(3y))^2} \right) \\
 &= \frac{2 \exp(2x)}{(1 + \exp(x))^3} \frac{3 \exp(3y)}{(1 + \exp(3y))^2}.
 \end{aligned}$$