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Solution: Let $V = X$. Then we have the system $\{x = v, y = w - v\}$. The corresponding Jacobian transformation is $J = \begin{pmatrix} \partial x / \partial v & \partial x / \partial w \\ \partial y / \partial v & \partial y / \partial w \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}$ with determinant $\det J = 1$. So the joint density of W and V is $f_W, V(w, v) = f_X, Y(x = v; y = w - v) \times \det J = 4e^{-2(v + w - v)} \times 1 = 4e^{-2w}$.

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Very good introduction to mathematical statistics. One word of warning though, although on the surface it may seem that only a familiarity with multivariate calculus is required to use this book successfully, in actuality a familiarity with analysis would be highly valuable, particularly the basic notions of limits for sequences, series, functions, and sequences of functions.

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