

Consider the following bivariate distribution  $p(x, y)$  of two discrete random variables  $X$  and  $Y$ .

	$x_1$	$x_2$	$x_3$	$x_4$	$x_5$
$y_1$	0.01	0.02	0.03	0.1	0.1
$y_2$	0.05	0.1	0.05	0.07	0.2
$y_4$	0.1	0.05	0.03	0.05	0.04

Compute:

**a. The marginal distribution  $p(x)$  and  $p(y)$**

By definition the margin distribution is defined as

$$p(Z = z) = \sum_i p(Z = z_i)$$

where  $Z$  is a random variable and  $p(X = x)$  means the probability of a  $x$  outcome being selected  
note that this quantity is always one, so we are instead interested in the possible values that  $x$  could assume thus

$$p(X = x_j) = \frac{n_{ij}}{N} = \frac{c_j}{N}$$

as such we have

$$p(X = x_1) = p(x_1) = \frac{c_1}{1} = \frac{0.01 + 0.05 + 0.1}{1} = 0.16$$

$$p(X = x_2) = p(x_2) = \frac{c_2}{1} = \frac{0.02 + 0.1 + 0.05}{1} = 0.17$$

$$p(X = x_3) = p(x_3) = \frac{c_3}{1} = \frac{0.03 + 0.05 + 0.03}{1} = 0.11$$

$$p(X = x_4) = p(x_4) = \frac{c_4}{1} = \frac{0.1 + 0.07 + 0.05}{1} = 0.22$$

$$p(X = x_5) = p(x_5) = \frac{c_5}{1} = \frac{0.1 + 0.2 + 0.04}{1} = 0.34$$

and as expected  $(0.16 + 0.17 + 0.11 + 0.22 + 0.34) = 1$

$$p(Y = y_i) = \frac{n_{ji}}{N} = \frac{r_i}{N}$$

$$p(Y = y_1) = p(y_1) = \frac{r_1}{1} = \frac{0.01 + 0.02 + 0.03 + 0.1 + 0.1}{1} = 0.26$$

$$p(Y = y_2) = p(y_2) = \frac{r_2}{1} = \frac{0.05 + 0.1 + 0.05 + 0.07 + 0.2}{1} = 0.47$$

$$p(Y = y_3) = p(y_3) = \frac{r_3}{1} = \frac{0.1 + 0.05 + 0.03 + 0.05 + 0.04}{1} = 0.27$$

and again the sum amounts to 1

**b. The conditional distributions  $p(x | Y = y_1)$  and  $p(y | X = x_3)$** 

The conditional probability is defined as either

$$p(Y = y_i | X = x_j) = \frac{n_{ji}}{c_j}$$

$$p(X = x_j | Y = y_i) = \frac{n_{ij}}{r_i}$$

thus we deduce that

$$p(Y = y_i)p(X = x_j | Y = y_i) = p(X = x_j, Y = y_i) \Rightarrow p(X = x_j | Y = y_i) = \frac{p(X = x_j, Y = y_i)}{p(Y = y_i)}$$

$$\frac{1}{P(Y = y_1)} \sum_j p(X = x_j, Y = y_1) = \frac{0.01 + 0.02 + 0.03 + 0.1 + 0.1}{0.26} = 1$$

so if we call  $Y$  and then  $X$  and define that as  $P(Y = y_1 \times X)$  as the probability of a ordered pair, then it's guaranteed that such probability must always be non zero.

so the conditional probability for each  $x_j$  is given by

$$p(X = x_1 | Y = y_1) = \frac{n_{11}}{r_1} = \frac{0.01}{0.26} = 0.0384$$

$$p(X = x_2 | Y = y_1) = \frac{n_{12}}{r_1} = \frac{0.02}{0.26} = 0.0769$$

$$p(X = x_3 | Y = y_1) = \frac{n_{13}}{r_1} = \frac{0.03}{0.26} = 0.115$$

$$p(X = x_4 | Y = y_1) = \frac{n_{14}}{r_1} = \frac{0.1}{0.26} = 0.384$$

$$p(X = x_5 | Y = y_1) = \frac{n_{15}}{r_1} = \frac{0.1}{0.26} = 0.384$$

applying analogous reasoning for the other case

$$p(Y = y_1 | X = x_3) = \frac{n(13)}{c_3} = \frac{0.03}{0.11} = 0.272$$

$$p(Y = y_2 | X = x_3) = \frac{n(23)}{c_3} = \frac{0.05}{0.11} = 0.454$$

$$p(Y = y_3 | X = x_3) = \frac{n(33)}{c_3} = \frac{0.03}{0.11} = 0.272$$