

⊕

$$X = \begin{cases} 1 & P(Y) \\ 0 & P(Y) \end{cases}$$

$$Y = \begin{cases} 1/3 & \text{ber } 1/2 \text{ muhi} \\ 2/3 & \text{ber } 1/2 \text{ mena} \end{cases}$$

$$X = Z_1 \mathbb{I}\{Y=1/3\} + Z_2 \mathbb{I}\{Y=2/3\}$$

$$Z_1 \sim \text{Ber}(1/3)$$

$$Z_2 \sim \text{Ber}(2/3)$$

$$X = f(Z_1, Z_2, Y) = \begin{cases} Z_1 & Y=1/3 \\ Z_2 & Y=2/3 \end{cases}$$

$$EX = P(X=1) = E(E(X|Y)) =$$

$$= E(X|Y=1/3)P(Y=1/3) + E(X|Y=2/3)P(Y=2/3) =$$

$$= E(Z_1 | Y=1/3) \frac{1}{2} + \frac{1}{2} E(Z_2 | Y=2/3) =$$

$$= E Z_1 \frac{1}{2} + E Z_2 \frac{1}{2} = \frac{1}{2} \frac{1}{3} + \frac{1}{2} \frac{2}{3} = \frac{1}{2}$$

⊕  $V = (X_j)_{j=1}^{\infty}$   $X_j \sim \text{Be}(p)$  б.са. независимы

$N \sim \text{Ge}(r)$  и  $N$  независим от  $V$

$f(V, N) = \sum_{j=1}^{N+L} X_j$ , ато  $N=n$

$$E \sum_{j=L}^{N+L} X_j = E[f(V, N)] = E[E[f(V, N) | N]] =$$

$$= E \sum_{n=0}^{\infty} E[f(V, N) | N=n] \mathbb{I}\{N=n\} = E \left[ \sum_{n=0}^{\infty} E[f(V, n)] \mathbb{I}\{N=n\} \right] =$$

$$= E \sum_{n=0}^{\infty} \left( E \sum_{j=L}^{n+L} X_j \right) \mathbb{I}\{N=n\} = \sum_{n=0}^{\infty} E \sum_{j=L}^{n+L} X_j \cdot \mathbb{I}\{N=n\} = \sum_{n=0}^{\infty} E \sum_{j=L}^{n+L} X_j \cdot P(N=n) =$$

$$= \sum_{n=0}^{\infty} (n+L)p \cdot (L-r)^n r = p \cdot r \sum_{n=0}^{\infty} (n+L)(1-r)^n$$