

$$p(X/Y=1) = \lambda e^{-\lambda x} \mathbb{I}_{(0,\infty)}(x)$$

$$p(Y=k|X=x) = \frac{p(X=x|Y=k) \cdot \pi}{p(X=x|Y=-1) \cdot (1-\pi) + p(X=x|Y=1) \cdot \pi}$$

$$p(Y=1|X=x) = \frac{p(X=x|Y=1) \cdot \pi}{p(X=x|Y=-1) \cdot (1-\pi) + p(X=x|Y=1) \cdot \pi} =$$

$$= \frac{1}{1 + \exp(-\beta x - \beta_0)}$$

$$1 + \exp(-\beta x - \beta_0) = \frac{\cancel{p(X=x|Y=1) \cdot \pi}}{\cancel{p(X=x|Y=1) \cdot \pi}} + \frac{p(X=x|Y=-1) \cdot (1-\pi)}{p(X=x|Y=1) \cdot \pi}$$

$$\frac{1-\pi}{\pi} \frac{p(X=x|Y=-1)}{p(X=x|Y=1)} = \exp(-\beta x - \beta_0)$$

$$\frac{1-\pi}{\pi} \frac{p(X=x/Y=-1)}{\lambda e^{-\lambda x}} = \exp(-\beta x - \beta_0) \quad x > 0$$

$$\boxed{\lambda=1}$$

$$p(X=x/Y=-1) = \frac{\pi}{1-\pi} \exp(-(\beta+1)x - \beta_0) = \quad x > 0$$

$$= \frac{\pi}{1-\pi} e^{-\beta_0} \exp(-(\beta+1)x)$$

$$\Downarrow \quad \beta=1$$

$$\frac{\pi}{1-\pi} e^{-\beta_0} = \beta+1$$

Q1, Q2

$$\beta_0 = -\ln\left(\frac{1-\pi}{\pi} (\beta+1)\right)$$

Q3 $\beta_1 = 1, \quad \pi = \frac{1000}{2000+1000} = \frac{1}{3}$

$$\beta_0 = -\ln\left(\frac{1-\frac{1}{3}}{\frac{1}{3}} (1+1)\right) = -\ln(4) \approx -1.386$$