Homework Assignment 1

Matthew Tiger

September 11, 2016

Problem 3.7. Suppose $p(x, y, z)$, the joint probability mass function of the random variables X, Y, and Z, is given by

$$p(1,1,1) = \tfrac{1}{8}, \quad p(2,1,1) = \tfrac{1}{4},$$

$$p(1,1,2) = \tfrac{1}{8}, \quad p(2,1,2) = \tfrac{3}{16},$$

$$p(1,2,1) = \tfrac{1}{16}, \quad p(2,2,1) = 0,$$

$$p(1,2,2) = 0, \quad p(2,2,2) = \tfrac{1}{4}.$$

What is $E[X|Y = 2]$? What is $E[X|Y = 2, Z = 1]$?

Solution. Recall that the conditional probability mass function of X given that $Y = y$ is given by

$$p_{X|Y}(x|y) = P\{X = x|Y = y\} = \frac{P\{X = x, Y = y\}}{P\{Y = y\}}.$$

As a natural extension, we have that the conditional expectation of X given that $Y = y$ is given by

$$E[X|Y = y] = \sum_x xP\{X = x|Y = y\} = \sum_x xp_{X|Y}(x|y).$$

Thus, in order to find the conditional expectation of X given that $Y = 2$, i.e. $E[X|Y = 2]$, we first need to determine $p_{X|Y}(x|2)$. We note from the above joint probability mass function that

$$P\{Y = 2\} = \sum_{x,z} p(x, 2, z) = p(1, 2, 1) + p(2, 2, 1) + p(1, 2, 2) + p(2, 2, 2) = \frac{5}{16}.$$

Similarly, we have from the above joint probability mass function that

$$P\{X = x, Y = 2\} = \sum_z p(x, 2, z) = p(x, 2, 1) + p(x, 2, 2).$$

Thus, the conditional probability mass function of X given that $Y = 2$ is given by

$$p_{X|Y}(x|2) = \frac{P\{X = x, Y = 2\}}{P\{Y = 2\}} = \begin{cases} \frac{p(1,2,1)+p(1,2,2)}{5/16} = \frac{1}{5} & \text{if } x = 1 \\ \frac{p(1,2,1)+p(1,2,2)}{5/16} = \frac{4}{5} & \text{if } x = 2. \end{cases}$$

Using $p_{X|Y}(x|2)$, we readily see that

$$E[X|Y = 2] = \sum_x x p_{X|Y}(x|2) = 1 \cdot p_{X|Y}(1|2) + 2 \cdot p_{X|Y}(2|2) = \frac{9}{5}.$$

In order to find the conditional expectation of X given that $Y = 2$ and $Z = 1$, i.e. $E[X|Y = 2, Z = 1]$, we proceed in a similar manner as previously by first finding $p_{X|Y,Z}(x|2,1)$. We note from the above joint probability mass function that

$$P\{Y = 2, Z = 1\} = \sum_x p(x, 2, 1) = p(1, 2, 1) + p(2, 2, 1) = \frac{1}{16}$$

Similarly, we have from the above joint probability mass function that

$$P\{X = x, Y = 2, Z = 1\} = p(x, 2, 1).$$

Thus, the conditional probability mass function of X given that $Y = 2$ and $Z = 1$ is given by

$$p_{X|Y,Z}(x|2,1) = \frac{P\{X = x, Y = 2, Z = 1\}}{P\{Y = 2, Z = 1\}} = \begin{cases} \frac{p(1,2,1)}{1/16} = 1 & \text{if } x = 1 \\ \frac{p(2,2,1)}{1/16} = 0 & \text{if } x = 2. \end{cases}$$

Using $p_{X|Y,Z}(x|2,1)$, we readily see that

$$E[X|Y = 2, Z = 1] = \sum_x x p_{X|Y,Z}(x|2,1) = 1 \cdot p_{X|Y,Z}(1|2,1) + 2 \cdot p_{X|Y,Z}(2|2,1) = 1.$$

$\square$

Problem 3.8. An unbiased die is successively rolled. Let X and Y denote, respectively, the number of rolls necessary to obtain a six and a five. Find:

a. $E[X]$,

b. $E[X|Y = 1]$,

c. $E[X]Y = 5]$.

Solution. $\square$

Problem 3.9. Show in the discrete case that if X and Y are independent, then

$$E[X|Y = y] = E[X] \text{ for all y.}$$

Solution. $\square$

Problem 3.10. Suppose X and Y are independent continuous random variables. Show that

$$E[X|Y = y] = E[X] \text{ for all y.}$$

Solution. $\square$

Problem 3.13. Let X be exponential with mean $1/\lambda$; that is,

$$f_X(x) = \lambda e^{-\lambda x}, \quad 0 < x < \infty.$$

Find $E[X|X > 1]$.

Solution. $\square$

Problem 3.14. Let X be uniform over $(0, 1)$. Find $E[X|X < 1/2]$.

Solution. □