

$$\begin{aligned}
P_{X|A}(1) &= P(X = 1 | X < 5) \\
&= \frac{P(X = 1 \text{ and } X < 5)}{P(X < 5)} \\
&= \frac{P(X = 1)}{P(X < 5)} = \frac{1}{4}.
\end{aligned}$$

Similarly, we have

$$P_{X|A}(2) = P_{X|A}(3) = P_{X|A}(4) = \frac{1}{4}.$$

Also,

$$P_{X|A}(5) = P_{X|A}(6) = 0.$$

For a discrete random variable  $X$  and event  $A$ , the **conditional PMF** of  $X$  given  $A$  is defined as

$$\begin{aligned}
P_{X|A}(x_i) &= P(X = x_i | A) \\
&= \frac{P(X = x_i \text{ and } A)}{P(A)}, \quad \text{for any } x_i \in R_X.
\end{aligned}$$

Similarly, we define the **conditional CDF** of  $X$  given  $A$  as

$$F_{X|A}(x) = P(X \leq x | A).$$

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## Conditional PMF of $X$ Given $Y$ :

In some problems, we have observed the value of a random variable  $Y$ , and we need to update the PMF of another random variable  $X$  whose value has not yet been observed. In these problems, we use the **conditional PMF** of  $X$  given  $Y$ . The conditional PMF of  $X$  given  $Y$  is defined as