

Notation: Let  $f_X(x)$  denote the probability density of  $X$  and  $f_{XY}(x, y)$  denote the joint probability density of  $X$  and  $Y$ .

We are given  $f_X(x) = 1$  and  $f_{Y|X=x}(y, x) = 1/x$ . Our goal is (1) to evaluate  $f_{X|Y=y}(x, y)$  and (2) to evaluate the expected value of that conditional probability distribution.

In general, we have

$$f_{XY}(x, y) = f_{Y|X=x}(y, x)f_X(x) = f_{X|Y=y}(x, y)f_Y(y).$$

As such, we can calculate

$$f_{XY}(x, y) = 1 \cdot (1/x) = 1/x.$$

In general, it is true that

$$f_Y(y) = \int f_{XY}(x, y) dx.$$

For some given value of  $X = x$ ,  $Y$  is drawn from the range  $[0, x]$ . We can conversely say that for some given value of  $Y = y$ ,  $X$  is drawn from the range  $[y, 1]$ . As such, we integrate  $x$  from  $y$  to 1, and we have

$$f_Y(y) = \int_y^1 \frac{1}{x} dx = (\ln x)|_y^1 = -\ln y.$$

Now, we can calculate

$$f_{X|Y=y}(x, y) = \frac{f_{Y|X=x}(y, x)f_X(x)}{f_Y(y)} = \frac{(1/x) \cdot 1}{-\ln y} = -\frac{1}{x \ln y}.$$

Finally, we calculate the expected value by evaluating another integral.

$$\mathbb{E}(X | Y = y) = \int_y^1 x \cdot f_{Y|X=x}(y, x) dx = \int_y^1 -\frac{1}{\ln y} dx = \frac{y-1}{\ln y}.$$