

$$E\left[\frac{V}{R}\right]$$

$$E\left[E\left[\frac{V}{R} \mid I\right]\right]$$

Proof

Let $X_1, \dots, X_{m(I)}$ be the tests above the threshold.

Let $m_0(I)$ be the number of nulls among these.

then

$$\text{then } E\left[\frac{V}{R}\right] = E\left[E\left[\frac{V}{R} \mid m_0(I), m(I)\right]\right]$$

Now we need the distⁿ of

$$X_i \mid i \in m_0(I), m_0(I), m(I).$$

$$X_i \mid \underbrace{i \in m_0(I), m_0(I) = m_0, m(I) = m, X_i > c}_{= A}$$

$$P(X_i \leq x \mid A)$$

$$= \frac{P(X_i \leq x, A)}{P(A)}$$