

$$\mu_Y(f) = \int f(x) p(x|y)$$

$$\int f(x) p(x|y) dx$$

$$\mu(I_A) = \int_A p(x|y) dx. \quad \text{'' } \mathbb{E}[f(X)|Y=y]$$

$$= \text{wrt } f(x) p(x|y(\omega))$$

$$\int f(x) p(x|Y) dx = \mathbb{E}[f(X)|Y]$$

Yes see p 14 of Alan's notes

$$\mathbb{E}[f(X)|Y] = \mu_Y(f)$$

So $\mathbb{E}[f(X)|Y](\omega) = \mathbb{E}[f(X)|Y=Y(\omega)]$

$d(Y)$
wrt $d(Y(\omega))$
as $d(Y)$ is the
nv. $d(Y) = \mathbb{R} \rightarrow \mathbb{R}$
wrt $d(Y(\omega))$