

Probability Exercises Lecture 7

$$1.(a) P(X=1|Y=1) = \frac{0.1}{0.19} = \frac{10}{19}$$

$$P(X=2|Y=1) = \frac{0.05}{0.19} = \frac{5}{19}$$

$$P(X=3|Y=1) = \frac{0.02}{0.19} = \frac{2}{19}$$

$$P(X=4|Y=1) = \frac{0.02}{0.19} = \frac{2}{19}$$

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$$(b) E(X|Y=2) = 1 \times \frac{5}{32} + 2 \times \frac{20}{32} + 3 \times \frac{5}{32} + 4 \times \frac{2}{32} = \frac{17}{8}$$

$$(c) E(X) = 1 \times 0.19 + 2 \times 0.32 + 3 \times 0.31 + 4 \times 0.18 = 2.48$$

$$(d) E(X^2|Y=2) = 1^2 \times \frac{5}{32} + 2^2 \times \frac{20}{32} + 3^2 \times \frac{5}{32} + 4^2 \times \frac{2}{32} = \frac{81}{16}$$

$$(e) \text{Var}(X|Y=2) = E(X^2|Y=2) - E^2(X|Y=2) = \frac{81}{16} - \left(\frac{17}{8}\right)^2 = \frac{25}{64}$$

2. $X \setminus Y$

$$(a) P(Y=0|X=3) = \frac{0.04}{0.33} = \frac{4}{33}$$

$$(b) P(X=4|Y>1) = \frac{0.1}{0.27} = \frac{10}{27}$$