02405 Probability 2003-11-19 BFN/bfn

We note that \boldsymbol{Y} for given $\boldsymbol{X}=\boldsymbol{x}$ is uniformly distributed,

IMM - DTU	02405 Probability
	2003-11-19
	BFN/bfn
We note that Y for given $X = x$ is uniformly distributed, on	1 + x for -1 < x < 0

IMM - DTU 02405 Probability 2003-11-19 BFN/bfn We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x

 $\begin{array}{ll} \mathsf{IMM} \text{ - }\mathsf{DTU} & \begin{array}{c} \mathsf{02405 \ Probability} \\ \mathsf{2003-11-19} \\ \mathsf{BFN/bfn} \end{array}$ We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1.

IMM - DTU 02405 Probability 2003-11-19 BFN/bfn We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

F(y|x)

02405 Probability

$$F(y|x) = P(Y \le y|X = x)$$

02405 Probability

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|},$$

02405 Probability

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

02405 Probability 2003-11-19 BFN/bfn

BFN/bfn We note that Y for given X = x is uniformly distributed, on 1 + x for -1 < x < 0 and on 1 - x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \geq \frac{1}{2} | X = x\right)$

02405 Probability 2003-11-19 BFN/bfn

BFN/bfn We note that Y for given X = x is uniformly distributed, on 1 + x for -1 < x < 0 and on 1 - x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X=x\right) = 1 - F\left(\frac{1}{2}|x\right)$

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X = x\right) = 1 - F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X = x\right)$

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X=x\right) = 1 - F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X=x\right) = F\left(\frac{1}{2}|x\right)$

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X = x\right) = 1 - F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X = x\right) = F\left(\frac{1}{2}|x\right)$ Question c) Since Y for given X = x

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X = x is uniformly distributed, on 1 + x for -1 < x < 0 and on 1 - x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P(Y \ge \frac{1}{2}|X = x) = 1 - F(\frac{1}{2}|x)$ Question b) We have $P(Y \le \frac{1}{2}|X = x) = F(\frac{1}{2}|x)$ Question c) Since Y for given X = x is uniformly distributed

02405 Probability 2003-11-19 $\mathsf{BFN}/\mathsf{bfn}$

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

- Question a) We have $P\left(Y \ge \frac{1}{2}|X = x\right) = 1 F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X = x\right) = F\left(\frac{1}{2}|x\right)$
- Question c) Since Y for given X = x is uniformly distributed we can apply results for the uniform distribution,

02405 Probability 2003-11-19 $\mathsf{BFN}/\mathsf{bfn}$

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

- Question a) We have $P\left(Y \ge \frac{1}{2}|X = x\right) = 1 F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X = x\right) = F\left(\frac{1}{2}|x\right)$
- Question c) Since Y for given X = x is uniformly distributed we can apply results for the uniform distribution, see e.g. the distribution summary page 477 or 487.

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X = x\right) = 1 - F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X = x\right) = F\left(\frac{1}{2}|x\right)$

Question c) Since Y for given X = x is uniformly distributed we can apply results for the uniform distribution, see e.g. the distribution summary page 477 or 487. We get

$$E(Y|X=x)$$

02405 Probability 2003-11-19 BFN/bfn

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

- Question a) We have $P\left(Y \ge \frac{1}{2}|X = x\right) = 1 F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X = x\right) = F\left(\frac{1}{2}|x\right)$
- Question c) Since Y for given X = x is uniformly distributed we can apply results for the uniform distribution, see e.g. the distribution summary page 477 or 487. We get

$$E(Y|X = x) = \frac{1 - |x|}{2}$$

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X=x\right) = 1 - F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X=x\right) = F\left(\frac{1}{2}|x\right)$

Question c) Since Y for given X = x is uniformly distributed we can apply results for the uniform distribution, see e.g. the distribution summary page 477 or 487. We get

$$E(Y|X = x) = \frac{1 - |x|}{2}$$

Question c) Similarly

$$Var(Y|X = x)$$

02405 Probability 2003-11-19 BFN/bfn

We note that Y for given X=x is uniformly distributed, on 1+x for -1 < x < 0 and on 1-x for 0 < x < 1. Thus

$$F(y|x) = P(Y \le y|X = x) = \frac{y}{1 - |x|}, 0 < y < 1 - |x|$$

Question a) We have $P\left(Y \ge \frac{1}{2}|X=x\right) = 1 - F\left(\frac{1}{2}|x\right)$ Question b) We have $P\left(Y \le \frac{1}{2}|X=x\right) = F\left(\frac{1}{2}|x\right)$

Question c) Since Y for given X = x is uniformly distributed we can apply results for the uniform distribution, see e.g. the distribution summary page 477 or 487. We get

$$E(Y|X = x) = \frac{1 - |x|}{2}$$

Question c) Similarly

$$Var(Y|X = x) = \frac{(1 - |x|)^2}{12}$$