



DEPARTMENT OF MATHEMATICS

- (2) The two dimensional random variable (X, Y) has the joint Probability mass function $f(x, y) = \frac{x+2y}{27}$, $x = 0, 1, 2$; $y = 0, 1, 2$. Find the Conditional distribution of Y for $X = x$. Also find the conditional distribution of Y given $X = 1$ (4)

Solution:

The Conditional distribution of Y for $x = x$ is,

$$f(y|x) = \frac{f(x, y)}{f(x)} \rightarrow \textcircled{1}$$

where $f(x, y)$ is the joint probability function of x and Y .

$$\text{Given : } f(x, y) = \frac{x+2y}{27}$$

$$\begin{array}{l} f(0,0) = \frac{0+0}{27} = 0 \\ f(0,1) = \frac{0+2}{27} = \frac{2}{27} \\ f(0,2) = \frac{0+4}{27} = \frac{4}{27} \\ f(1,0) = \frac{1+0}{27} = \frac{1}{27} \end{array} \quad \left| \quad \begin{array}{l} f(1,1) = \frac{1+2}{27} = \frac{3}{27} \\ f(1,2) = \frac{1+4}{27} = \frac{5}{27} \\ f(2,0) = \frac{2+0}{27} = \frac{2}{27} \\ f(2,1) = \frac{2+2}{27} = \frac{4}{27} \\ f(2,2) = \frac{2+4}{27} = \frac{6}{27} \end{array}$$

$y \backslash x$	0	1	2	$P(Y=y)$
0	0	$1/27$	$2/27$	$3/27$
1	$2/27$	$3/27$	$4/27$	$9/27$
2	$4/27$	$5/27$	$6/27$	$15/27$
$P(X=x)$	$6/27$	$9/27$	$12/27$	1

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Conditional distribution of Y for $x = x$:

When $x = 0$,

$$P(Y=0/x=0) = \frac{P(x=0, Y=0)}{P(x=0)} = \frac{0}{6/27} = 0$$

$$P(Y=1/x=0) = \frac{P(x=0, Y=1)}{P(x=0)} = \frac{2/27}{6/27} = \frac{1}{3}$$

$$P(Y=2/x=0) = \frac{P(x=0, Y=2)}{P(x=0)} = \frac{4/27}{6/27} = \frac{2}{3}$$

When $x = 1$,

$$P(Y=0/x=1) = \frac{P(x=1, Y=0)}{P(x=1)} = \frac{1/27}{9/27} = \frac{1}{9}$$

$$P(Y=1/x=1) = \frac{P(x=1, Y=1)}{P(x=1)} = \frac{3/27}{9/27} = \frac{1}{3}$$

$$P(Y=2/x=1) = \frac{P(x=1, Y=2)}{P(x=1)} = \frac{5/27}{9/27} = \frac{5}{9}$$

When $x = 2$,

$$P(Y=0/x=2) = \frac{P(x=2, Y=0)}{P(x=2)} = \frac{2/27}{12/27} = \frac{1}{6}$$

$$P(Y=1/x=2) = \frac{P(x=2, Y=1)}{P(x=2)} = \frac{4/27}{12/27} = \frac{1}{3}$$

$$P(Y=2/x=2) = \frac{P(x=2, Y=2)}{P(x=2)} = \frac{6/27}{12/27} = \frac{1}{2}$$

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