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# Portable Crossword Forge V5.6.1 17



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Q: Conditional Probability - Question on Independent Events I need help with the following question (it's not homework and I'm not testing). Let  $X$  be a Poisson random variable with parameter  $\lambda = 1$  and  $Y$  be a discrete random variable with values  $\{1, 2\}$ . Show that  $P(X > Y) = 2e^{-1}$  and  $P(X \leq Y) = 1$ . Show that  $P(X > Y \mid Y=i) = 1$  for all  $i \in \{1, 2\}$ . What is the probability of the event  $\{X > Y, X \in Y\}$ ? I've no idea on how to approach this question, and I can only come up with the fact that  $\{X > Y \mid Y=i\} \subseteq \{X > Y\}$  for all  $i \in \{1, 2\}$  but can't come up with an equation/proof for it.

A: Note that  $P(X > Y) = P(X > Y, Y=1) + P(X > Y, Y=2)$  and that  $P(X > Y, Y=1) = P(Y=1 \mid X > Y) = \frac{P(X > Y \mid Y=1)}{P(Y=1)} = \frac{P(X > Y)}{P(Y=1)} = P(X > Y) = \frac{e^{-1}}{e^{-1}} = 1$  and that  $P(X > Y, Y=2) = P(X > Y, X \neq Y, Y=2) + P(X > Y, X = Y) = P(X > Y, X = Y) = P(X > Y) + P(X > Y, X = Y) = P(X > Y) + P(Y=2) = P(2d92ce491b$