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### **Introduction to Probability Models**

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If  $X$  and  $Y$  have a joint probability density function  $f(x, y)$ , then the conditional probability density function of  $X$ , given that  $Y = y$ , is defined for all values of  $y$  such that  $f(y) > 0$ , by To motivate this definition, multiply the left side by  $dx$  and the right side by  $(dx dy)/dy$  to get

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