

This paper discusses conditional distributions and conditional expectations, their introduction and basic properties. We begin with the definition of conditional probability, show a few theorems and demonstrate their application on an example. From there we move on to the conditioning with respect to random events and discrete random variables. In the general case we help ourselves with the definition of conditional expectation as random variable, show its properties, ways of expression and the fact that the introduction in the discrete case does not lead to a contradiction with the general definition. Then we deduce the criteria that have to be met for the conditional distribution to exist and in the last part we solve a number of theoretical problems.