Problem Set 8, Nov 10, 2016
(Solutions to Theory Questions)

1 Vector Calculus

1. We have $\nabla f(\mathbf{x}) = \mathbf{A}\mathbf{x} + \mathbf{x}^T \mathbf{A} + \mathbf{b}$. One way to see this is to explicitly expand out the expression. We have

$$f(\mathbf{x}) = \sum_{i,j} A_{i,j} x_i x_j + \sum_i b_i x_i + c.$$

If we now take the derivative with respect to x_k we get

$$\frac{\partial f(\mathbf{x})}{\partial x_k} = \sum_j A_{k,j} x_j + \sum_i A_{i,k} x_i + b_k.$$

2. $\nabla^2 f(\mathbf{x}) = \mathbf{A} + \mathbf{A}^T$. Taking the derivative of $\frac{\partial f(\mathbf{x})}{\partial x_k}$, as given in the previous expression, with respect to x_l we get

$$\frac{\partial^2 f(\mathbf{x})}{\partial x_k \partial_l} = A_{k,l} + A_{l,k}.$$

2   Maximum Likelihood Principle

1. The likelihood is given by

$$\mathbb{P}[X_1, ..., X_N | \mu, \sigma^2] = \prod_{n=1}^{N} \mathbb{P}[X_n | \mu, \sigma^2]$$

$$= \prod_{n=1}^{N} \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(X_n - \mu)^2}{2\sigma^2}\right)$$

$$= \left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^N \exp\left(-\frac{\sum_{n=1}^{N}(X_n - \mu)^2}{2\sigma^2}\right)$$

2. It might be easier to work with the negative log-likelihood, given by

$$-\log \mathbb{P}[X_1, ..., X_N | \mu, \sigma^2] = -\log\left[\left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)^N \exp\left(-\frac{\sum_{n=1}^{N}(X_n - \mu)^2}{2\sigma^2}\right)\right]$$

$$= \frac{N}{2}\log(2\pi\sigma^2) + \frac{1}{2\sigma^2}\sum_{n=1}^{N}(X_n - \mu)^2$$

$$= \frac{N}{2}\log(2\pi) + \frac{N}{2}\log(\sigma^2) + \frac{1}{2\sigma^2}\sum_{n=1}^{N}(X_n - \mu)^2$$

The derivative with respect to μ is

$$-\frac{\partial \log \mathbb{P}[X_1, ..., X_N | \mu, \sigma^2]}{\partial \mu} = \frac{1}{2\sigma^2}\frac{\partial\left(\sum_{n=1}^{N}(X_n^2 - 2X_n\mu + \mu^2)\right)}{\partial \mu}$$

$$= \frac{1}{2\sigma^2}\sum_{n=1}^{N}(-2X_n + 2\mu)$$

$$= \frac{1}{\sigma^2}\sum_{n=1}^{N}(-X_n + \mu)$$

Setting this expression to 0, we get $\hat{\mu} = \frac{1}{N}\sum_{n=1}^{N} X_n$.

The derivative with respect to σ^2 is

$$-\frac{\partial \log \mathbb{P}[X_1, ..., X_N | \mu, \sigma^2]}{\partial \sigma^2} = \frac{N}{2}\frac{\partial \log(\sigma^2)}{\partial \sigma^2} + \frac{\partial \frac{1}{\sigma^2}}{\partial \sigma^2}\frac{1}{2}\sum_{n=1}^{N}(X_n - \mu)^2$$

$$= \frac{N}{2}\frac{1}{\sigma^2} - \frac{1}{\sigma^4}\frac{1}{2}\sum_{n=1}^{N}(X_n - \mu)^2$$

Setting this expression to 0, and replacing the unknown quantity μ by the estimate $\hat{\mu}$ we get $\hat{\sigma}^2 = \frac{1}{N}\sum_{n=1}^{N}(X_n - \hat{\mu})^2$.

3. By linearity of expectation, we get $\mathbb{E}[\hat{\mu}] = \frac{1}{N}\sum_{n=1}^{N}\mathbb{E}[X_n] = \mu$. So indeed, this estimate is *unbiased*.

4. We get that

$$\mathbb{E}[\hat{\sigma}^2] = \mathbb{E}\left[\frac{1}{N}\sum_{n=1}^{N}(X_n - \hat{\mu})^2\right]$$

$$= \frac{1}{N}\sum_{n=1}^{N}\mathbb{E}\left[(\frac{N-1}{N}X_n - \frac{1}{N}\sum_{j\neq n}X_j)^2\right]$$

$$= \frac{1}{N}\sum_{n=1}^{N}\mathbb{E}\left[(\frac{N-1}{N}(X_n - \mu) - \frac{1}{N}\sum_{j\neq n}(X_j - \mu))^2\right]$$

$$= \frac{1}{N}\sum_{n=1}^{N}\frac{(N-1)^2}{N^2}\mathbb{E}\left[(X_n - \mu)^2\right] + \frac{1}{N^2}\sum_{j\neq n}\mathbb{E}\left[(X_j - \mu)^2\right]$$

$$= (\frac{(N-1)^2}{N^2} + \frac{N-1}{N^2})\sigma^2$$

$$= \frac{N-1}{N}\sigma^2.$$

We see that the ML estimate of the variance is biased (but asymptotically as $N \to \infty$ it is unbiased).

$$\mathbb{E}[\hat{\sigma}^2] = \mathbb{E}\left[\frac{1}{N}\sum_{n=1}^{N}(X_n - \hat{\mu})^2\right]$$