

CSE 250A HWk 8 Andrew Phafari A59020215.

Question 1:

a) Python

b) $P\left(\{R_j = r_j^{(t)}\}_{j \in \text{ut}}\right)$

$$= \sum_{i=1}^k P\left(\{R_j = r_j^{(i)}\}_{j \in \text{ut}}, Z=i\right) \rightarrow \text{marginalization}$$

$$= \sum_{i=1}^k P(Z=i) \cdot P\left(\{R_j = r_j^{(i)}\}_{j \in \text{ut}} \mid Z=i\right) \text{ Product Rule}$$

$$= \sum_{i=1}^k P(Z=i) \cdot \prod_{j \in \text{ut}} P\left(R_j = r_j^{(i)} \mid Z=i\right) \quad (\text{I did}$$

c) $P(Z=i \mid \{R_j = r_j^{(t)}\}_{j \in \text{ut}})$

$$= \frac{P(Z=i, \{R_j = r_j^{(t)}\}_{j \in \text{ut}})}{P(\{R_j = r_j^{(t)}\}_{j \in \text{ut}})}$$

(b) $\rightarrow P\left(\{R_j = r_j^{(t)}\}_{j \in \text{ut}}\right)$

$$= P(Z=i) \cdot P\left(\{R_j = r_j^{(i)}\}_{j \in \text{ut}} \mid Z=i\right)$$

$$\frac{\sum_{i=1}^k P(Z=i) \cdot \prod_{j \in \text{ut}} P(R_j = r_j^{(i)} \mid Z=i)}{\sum_{i=1}^k P(Z=i) \cdot \prod_{j \in \text{ut}} P(R_j = r_j^{(i)} \mid Z=i)}$$

done solution in (b)
using (Z).

$$= \frac{P(Z=i) \prod_{j \in NT} P(\{R_j = r_j^{(t)} | Z=i\})}{\sum_{i=1}^k P(Z=i) \prod_{j \in NT} P(\{R_j = r_j^{(t)} | Z=i\})}$$

d) 1 Step:

$$p_{it} = P(Z=i | \{R_j = r_j^{(t)}\}_{j \in NT})$$

$$P(Z=i) \leftarrow \frac{1}{T} P(Z=i | \{R_j = r_j^{(t)}\}_{j \in NT}) = \frac{1}{T} \sum_{t=1}^T p_{it}$$

$$P(R_j=1 | Z=i) \leftarrow \frac{\stackrel{①}{\sum_t} P(R_j=1, Z=i | \{R_k = r_k^{(t)}\}_{k \in NT})}{\stackrel{②}{\sum_t} P(Z=i | \{R_k = r_k^{(t)}\}_{k \in NT}) p_{it}}$$

$$\begin{aligned} ① &= \sum_{\{t | j \in NT\}} I(r_j^{(t)}, 1) \cdot P(Z=i | \{R_k = r_k^{(t)}\}_{k \in NT}) \\ &\quad + \sum_{\{t | j \notin NT\}} P(Z=i | \{R_k = r_k^{(t)}\}_{k \in NT}) \cdot P(R_j=1 | Z=i, \{R_k = r_k^{(t)}\}_{k \in NT}) \end{aligned}$$

$$= \sum_{\{t | j \in NT\}} I(r_j^{(t)}, 1) \cdot p_{it} + \sum_{\{t | j \notin NT\}} p_{it} \cdot P(R_j=1 | Z=i)$$

$$② = \sum_{t=1}^T p_{it}$$

All together :

$$P(R_j=1 | Z=i) \leftarrow \frac{\sum_{l \in \{j\} \cup \{Z\}} I(r_j^{(l)}, 1)p_{it} + \sum_{l \in \{j\} \cup \{Z\}} P(R_j=1 | Z=i)p_{it}}{\sum_{l \in \{j\} \cup \{Z\}} p_{it}}$$

f) g) Python

Question 2:

$$a) P(y=1 | \vec{x}) = \frac{P(y=1) \cdot P(\vec{x}|y=1)}{P(\vec{x})}$$

$$\begin{aligned} &= \frac{P(y=1) \cdot P(\vec{x}|y=1)}{P(y=0) \cdot P(\vec{x}|y=0) + P(y=1) \cdot P(\vec{x}|y=1)} \\ &= \frac{\pi_1 \cdot 2\pi^{-d/2} \cdot |\Sigma_1|^{-1/2} e^{-\frac{1}{2}\vec{x}^T \Sigma_1^{-1} (\vec{x} - \mu_1)^T} e^{-\frac{1}{2}\vec{x}^T \Sigma_1^{-1} (\vec{x} - \mu_1)^T}}{\pi_0 \cdot 2\pi^{-d/2} \cdot |\Sigma_0|^{-1/2} e^{-\frac{1}{2}\vec{x}^T \Sigma_0^{-1} (\vec{x} - \mu_0)^T} e^{-\frac{1}{2}\vec{x}^T \Sigma_0^{-1} (\vec{x} - \mu_0)^T}} \end{aligned}$$

$$b) P(y=1 | \vec{x}) = \frac{\pi_1 \cdot (2\pi)^{-d/2} \cdot |\Sigma_1|^{-1/2} e^{-\frac{1}{2}\vec{x}^T \Sigma_1^{-1} (\vec{x} - \mu_1)^T} e^{-\frac{1}{2}\vec{x}^T \Sigma_1^{-1} (\vec{x} - \mu_1)^T}}{\pi_1 \cdot (2\pi)^{-d/2} \cdot |\Sigma_1|^{-1/2} e^{-\frac{1}{2}\vec{x}^T \Sigma_1^{-1} (\vec{x} - \mu_1)^T} e^{-\frac{1}{2}\vec{x}^T \Sigma_1^{-1} (\vec{x} - \mu_1)^T} + \pi_0 \cdot (2\pi)^{-d/2} \cdot |\Sigma_0|^{-1/2} e^{-\frac{1}{2}\vec{x}^T \Sigma_0^{-1} (\vec{x} - \mu_0)^T} e^{-\frac{1}{2}\vec{x}^T \Sigma_0^{-1} (\vec{x} - \mu_0)^T}}$$

$$\frac{-\frac{1}{2} \epsilon (\vec{x} - \mu_1)^\top \Sigma^{-1} (\vec{x} - \mu_1)}{\pi_{1,2}} = \frac{-\frac{1}{2} \epsilon (\vec{x} - \mu_1)^\top \Sigma^{-1} (\vec{x} - \mu_1) - \frac{1}{2} \epsilon (\vec{x} - \mu_0)^\top \Sigma^{-1} (\vec{x} - \mu_0)}{\pi_{1,2} + \pi_0 \epsilon}$$

If we factor in by the numerator up & down we get

$$1 = \frac{-\frac{1}{2} \epsilon (\vec{x} - \mu_0)^\top \Sigma^{-1} (\vec{x} - \mu_0) + \frac{1}{2} \epsilon (\vec{x} - \mu_1)^\top \Sigma^{-1} (\vec{x} - \mu_1)}{1 + \frac{\pi_0}{\pi_1} \epsilon} \quad (1)$$

$$(1) = \left(-\frac{1}{2} \vec{x}^T + \frac{1}{2} \vec{\mu}_0^T \right) \left(\Sigma^{-1} \vec{x} - \Sigma^{-1} \vec{\mu}_0 \right)$$

$$+ \left(\frac{1}{2} \vec{x}^T - \frac{1}{2} \vec{\mu}_1^T \right) \left(\Sigma^{-1} \vec{x} - \Sigma^{-1} \vec{\mu}_1 \right)$$

weiter kann man die einzelnen Wörter wieder zusammenfassen.

entfernt werden $\Sigma^{-1} \left(\frac{1}{2} \vec{x}^T \vec{x} + \frac{1}{2} \vec{x}^T \vec{\mu}_0 + \frac{1}{2} \vec{\mu}_0^T \vec{x} - \frac{1}{2} \vec{\mu}_0^T \vec{\mu}_0 \right)$

zurück. Dann ist $\frac{1}{2} \vec{x}^T \vec{x} - \frac{1}{2} \vec{x}^T \vec{\mu}_1 - \frac{1}{2} \vec{\mu}_1^T \vec{x} + \frac{1}{2} \vec{\mu}_1^T \vec{\mu}_1$

• also es $(P_d(\vec{x}, \cdot))$ ist es V.G. von $(1) + (2) + \dots + (n)$.

W/L $A^T B = B^T A$ dann gilt anders aus, da V.G.)

$\Sigma^{-1} \left(\frac{1}{2} \vec{x}^T \vec{\mu}_0 + \frac{1}{2} \vec{x}^T \vec{\mu}_0 = \frac{1}{2} \vec{\mu}_0^T \vec{\mu}_0 \text{ und } \dots \right)$

$(1) + (2) + \dots + (n) \text{ kann man wieder zusammenfassen}$

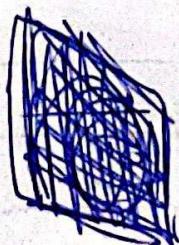
$$\Sigma^{-1} \left[\left(\vec{x}^T \vec{\mu}_0 - \frac{1}{2} \vec{\mu}_0^T \vec{\mu}_0 + \left(\vec{\epsilon}^T \vec{\mu}_1 \vec{\mu}_0 - \vec{x}^T \vec{\mu}_1 \right) \right) \right]$$

$$= \Sigma^{-1} \left(\vec{\mu}_0^T \vec{x} - \frac{1}{2} \vec{\mu}_0^T \vec{\mu}_0 \right) + \left(\frac{1}{2} \vec{\mu}_1^T \vec{\mu}_1 - \vec{\mu}_1^T \vec{x} \right)$$

$$= \Sigma^{-1} \left(\vec{x} \left(\vec{\mu}_0 - \vec{\mu}_1^T \right) + \frac{1}{2} \left(\vec{\mu}_1^T \vec{\mu}_1 - \vec{\mu}_0^T \vec{\mu}_0 \right) \right)$$

$$= \alpha$$

$$P(y=1 | \vec{x}) = \frac{1}{1 + \frac{\pi_0}{\pi_1} e^\alpha} =$$



$$= \frac{1}{1 + e^{\log \frac{\pi_0}{\pi_1} \alpha}}$$

$$= \frac{1}{1+e^{\log \frac{\pi_0}{\pi_1} + \alpha}}$$

$$\begin{aligned}
 & \text{where } z = -\left(\log \frac{\pi_0}{\pi_1} + \alpha\right) \\
 & = \frac{1}{1+e^{-z}} \\
 & = -\sum (-1)^x (\vec{\mu}_0 - \vec{\mu}_1)^T + \frac{1}{2} \left(\vec{\mu}_0^T \vec{\mu}_1 - \vec{\mu}_0^T \vec{\mu}_0 \right) \\
 & \quad - \log \frac{\pi_0}{\pi_1}
 \end{aligned}$$

$$G(z) = 6(\vec{\omega}^T \cdot \vec{x} + b)$$

$$\vec{\omega} = \sum (-1)^x (\vec{\mu}_1 - \vec{\mu}_0)^T + \frac{1}{2} \sum_{\pi_1}^{-1} \left(\vec{\mu}_0^T \vec{\mu}_0 - \vec{\mu}_1^T \vec{\mu}_0 \right)$$

so to find $\vec{\omega}$ → log loss + many logs

$$c) \frac{P(y=1|\vec{x})}{P(y=0|\vec{x})} = \frac{e^{(\vec{w}\vec{x}+b)}}{1-e^{(\vec{w}\vec{x}+b)}} = \frac{e^{(\vec{w}\vec{x}+b)}}{e^{(-\vec{w}\vec{x}-b)}}$$

$$= \frac{\frac{1}{1+e^{-(\vec{w}\vec{x}+b)}}}{\frac{1}{1+e^{+(\vec{w}\vec{x}+b)}}} = \frac{1+e^{\vec{w}\vec{x}+b}}{1+e^{-(\vec{w}\vec{x}+b)}} = K.$$

$$z = \vec{w}\vec{x} + b = \frac{1+e^z}{1+e^{-z}} = \frac{e^z \cdot e^{-z} + e^z}{1+e^{-z}} = \frac{e^z(1+e^{-z})}{1+e^{-z}} = e^z = K.$$

$e^z = K$.

Boundary: $\vec{w}\vec{x} + b = \log 1 = 0 \rightarrow \text{OK!}$

Question 3:

$$a) \mathcal{L}(\hat{v}) = \sum_{t=1}^T \log P(y_t|\vec{x}_t)$$

$$= \sum_{t=1}^T y_t \log P(y_t=1|\vec{x}_t) + (1-y_t) \log P(y_t=0|\vec{x}_t)$$

$$= \sum_{t=1}^T y_t \log (1 - e^{-\hat{v}_t \vec{x}}) + (1-y_t) \log (1 - (1 - e^{-\hat{v}_t \vec{x}}))$$

$$= \sum_{t=1}^T y_t \log(1 - e^{-\vec{v} \cdot \vec{x}}) + (1-y_t) \cdot \log e^{-\vec{v} \cdot \vec{x}}$$

$$= \sum_{t=1}^T y_t \log(1 - e^{-\vec{v} \cdot \vec{x}}) - (1-y_t) \vec{v} \cdot \vec{x}$$

$$b) \frac{\partial \ell}{\partial \vec{v}} = \sum_{t=1}^T \frac{y_t (-e^{-\vec{v} \cdot \vec{x}})(-\vec{x})}{1 - e^{-\vec{v} \cdot \vec{x}}} - (1-y_t) \cdot x_t$$

$$= \sum_{t=1}^T \vec{x}_t \left(\frac{y_t e^{-\vec{v} \cdot \vec{x}}}{p_t} - \frac{p_t}{p_t} + \frac{y_t p_t}{p_t} \right)$$

$$= \sum_{t=1}^T \vec{x}_t \left(y_t \left(\frac{e^{-\vec{v} \cdot \vec{x}} + (1-e^{-\vec{v} \cdot \vec{x}})}{p_t} \right) - \frac{p_t}{p_t} \right)$$

$$= \sum_{t=1}^T \vec{x}_t \left[\frac{y_t - p_t}{p_t} \right] \quad \text{expression } \ddot{\Sigma}$$

$$c) P(y=1 | \vec{x}) = 1 - e^{-(-\vec{x} \log(1-p))}$$

$$= 1 - e^{\log(1-p) \vec{x}}$$

$$= 1 - e^{\sum_{i=1}^k \log(1-p_i) x_i}$$

$$= 1 - e^{\log \prod_{i=1}^k (1-p_i)^{x_i}}$$

$$= 1 - \prod_{i=1}^k (1-p_i)^{x_i}$$

$$d) \frac{\delta L}{\delta p_i} = \frac{\partial L}{\partial v_i}, \frac{\partial v_i}{\partial p_i}$$

$$\Rightarrow \boxed{\frac{\partial L}{\partial p_i} = \frac{1}{1-p_i} \cdot \frac{\partial L}{\partial v_i}}$$

$$\frac{\partial v_i}{\partial p_i} = \frac{\partial}{\partial p_i} (-\log(1-p_i)) = \frac{1}{1-p_i}$$

$$e) p_i \leftarrow p_i + \eta_i \frac{\partial L}{\partial p_i}$$

$$p_i + \eta_i \frac{\partial L}{\partial p_i} = p_i + \frac{p_i(1-p_i)}{T_i} \cdot \frac{1}{1-p_i} \frac{\partial L}{\partial v_i}$$

$$= p_i + \frac{p_i \partial L}{T_i \partial v_i}$$

$$= p_i + \frac{p_i}{T_i} \sum_{t=1}^T x_{it} \left[\frac{y_t - p_t}{p_t} \right]$$

$$= p_i + \frac{p_i}{T_i} \sum_{t=1}^T \frac{x_{it} \cdot y_t - x_{it} \cdot p_t}{p_t}$$

$$= p_i + \frac{p_i}{T_i} \sum_{t=1}^T \frac{x_{it} \cdot y_t}{p_t} - \frac{p_i}{T_i} \sum_{t=1}^T x_{it}$$

$$= p_i + \frac{p_i}{T_i} \sum_{t=1}^T \frac{x_{it} \cdot y_t}{p_t} - \frac{p_i}{T_i} \cdot T_i$$

$$= \frac{p_i}{T_i} \sum_{t=1}^T \frac{x_{it} \cdot y_t}{p_t}$$

Question 4:

a) $P(y=1, y'=1 | \vec{x}, \vec{x}', s=1)$

Bayes

$$= \frac{P(s=1 | y=1, y'=1, \vec{x}, \vec{x}'). P(y=1, y'=1 | \vec{x}, \vec{x}')}{P(s=1 | \vec{x}, \vec{x}')}}$$

(I
Conditional
Rule)

$$= \frac{P(s=1 | y=1, y'=1). P(y=1 | \vec{x}, \vec{x}'). P(y'=1 | \vec{x}, \vec{x}', y=1)}{P(s=1 | \vec{x}, \vec{x}')}$$

CJ

$$= \frac{P(s=1 | y=1, y'=1). P(y=1 | \vec{x}). P(y'=1 | \vec{x}')}{P(s=1 | \vec{x}, \vec{x}')}$$

PR

$$= \frac{1. G(\bar{\omega}. \vec{x}) . G(\bar{\omega}. \vec{x}')} {P(s=1 | \vec{x}, \vec{x}')} = \frac{m_{\text{by}} 1. G(\bar{\omega}. \vec{x}) . G(\bar{\omega}. \vec{x}')} {\sum_{y, y'} P(s=1, y, y' | \vec{x}, \vec{x}')}$$

m)

$$= \frac{1. G(\bar{\omega}. \vec{x}) . G(\bar{\omega}. \vec{x}')} {\sum_{y, y'} P(s=1, y, y' | \vec{x}, \vec{x}')}$$

$$= \frac{1. G(\bar{\omega}. \vec{x}) . G(\bar{\omega}. \vec{x}')} {\sum_{y, y'} P(s=1 | y, y'). P(y | \vec{x}). P(y' | \vec{x}')}}$$

$$\begin{aligned}
 &= \frac{1 \cdot g(\vec{\omega} \cdot \vec{x}) \cdot g(\vec{\omega} \cdot \vec{x}')}{
 \sum_{y,y'} I(y,y') \cdot P(y|\vec{x}) \cdot P(y'|\vec{x}')} \\
 &= \frac{g(\vec{\omega} \cdot \vec{x}) \cdot g(\vec{\omega} \cdot \vec{x}')}{P(y=0|\vec{x}) \cdot P(y'=0|\vec{x}') + P(y=1|\vec{x}) \cdot P(y'=1|\vec{x}')} \\
 &= \frac{g(\vec{\omega} \cdot \vec{x}) \cdot g(\vec{\omega} \cdot \vec{x}')}{(1 - g(\vec{\omega} \cdot \vec{x})) (1 - g(\vec{\omega} \cdot \vec{x}')) + g(\vec{\omega} \cdot \vec{x}) \cdot g(\vec{\omega} \cdot \vec{x}')} \\
 &= \frac{g(-\vec{\omega} \cdot \vec{x}) \cdot g(-\vec{\omega} \cdot \vec{x}') + g(\vec{\omega} \cdot \vec{x}) \cdot g(\vec{\omega} \cdot \vec{x}')}{
 g(-\vec{\omega} \cdot \vec{x}) \cdot g(-\vec{\omega} \cdot \vec{x}') + g(\vec{\omega} \cdot \vec{x}) \cdot g(\vec{\omega} \cdot \vec{x}'})
 \end{aligned}$$

b) $P(y=1, y'=0 | \vec{x}, \vec{x}', s=0)$

$$\begin{aligned}
 &= \frac{P(s=0 | y=1, y'=0, \vec{x}, \vec{x}')}{
 P(s=0 | \vec{x}, \vec{x}')} \\
 &= \frac{P(s=0 | y=1, y'=0), P(y=1 | \vec{x}, \vec{x}'), P(y'=0 | \vec{x}, \vec{x}', y=1)}{
 P(s=0 | \vec{x}, \vec{x}')} \\
 &= \frac{P(s=0 | y=1, y'=0) \cdot P(y=1 | \vec{x}) \cdot P(y'=0 | \vec{x}')}{
 P(s=0 | \vec{x}, \vec{x}')} \\
 &= \frac{1 \cdot g(\vec{\omega} \cdot \vec{x}) \cdot g(-\vec{\omega} \cdot \vec{x})}{P(s=1 | \vec{x}, \vec{x}'')}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{g(\vec{\omega}, \vec{x}), g(-\vec{\omega}, \vec{x}')}{P(s=1 | \vec{x}, \vec{x}')} \\
 &= \frac{g(\vec{\omega}, \vec{x}), g(\vec{\omega}, \vec{x}')}{\sum_{y, y'} P(s=0, y, y' | \vec{x}, \vec{x}')} \\
 &= \frac{g(\vec{\omega}, \vec{x}), g(-\vec{\omega}, \vec{x}')}{\sum_{y, y'} P(s=0 | y, y') \cdot P(y | \vec{x}) \cdot P(y' | \vec{x}')} \\
 &= \frac{g(\vec{\omega}, \vec{x}), g(-\vec{\omega}, \vec{x}'')}{P(y=0 | \vec{x}) \cdot P(y'=1 | \vec{x}'') + P(y=1 | \vec{x}) \cdot P(y'=0 | \vec{x}'')} \\
 &= \frac{g(\vec{\omega}, \vec{x}), g(-\vec{\omega}, \vec{x}'')}{g(-\vec{\omega}, \vec{x}), g(\vec{\omega}, \vec{x}'') + g(\vec{\omega}, \vec{x}), g(-\vec{\omega}, \vec{x}''))
 \end{aligned}$$

i - b	$P(y=1, y'=1 \vec{x}, \vec{x}'', s=1)$
ii - b	$P(y=1, y'=1 \vec{x}, \vec{x}'', s=1)$
iii - a	$P(y=1, y'=0 \vec{x}, \vec{x}'', s=0)$
IV - C	$1 - P(y=1, y'=0 \vec{x}, \vec{x}'', s=0)$

$$\begin{aligned}
 d) L(\vec{\omega}) &= \sum_t \log P(s_t | \vec{x}_t, \vec{x}'_t) \\
 &= \sum_t s_t \log P(s=1 | \vec{x}_t, \vec{x}'_t) + (1-s_t) \cdot \log P(s=0 | \vec{x}_t, \vec{x}'_t) \\
 \text{from a/b} \\
 &= \sum_t s_t \log (G(-\vec{\omega} \cdot \vec{x}), G(\vec{\omega} \cdot \vec{x}') + G(\vec{\omega} \cdot \vec{x}'), G(\vec{\omega}, \vec{x}')) \\
 &\quad + (1-s_t) \log (G(-\vec{\omega} \cdot \vec{x}'), G(\vec{\omega} \cdot \vec{x}'), G(\vec{\omega} \cdot \vec{x}'))
 \end{aligned}$$

$$c) \vec{\omega} \leftarrow \vec{\omega} + \eta \left\{ \sum_t \left[(\vec{y}_t - G(\vec{\omega} \cdot \vec{x}_t)) \vec{x}_t + (\vec{y}'_t - G(\vec{\omega} \cdot \vec{x}'_t)) \vec{x}'_t \right] \right\}$$

Final answer

Explanation:

$$\begin{aligned}
 L(\vec{\omega}) &= \sum_t \left(\vec{y}_t \log G(\vec{\omega} \cdot \vec{x}_t) + (1-\vec{y}_t) \log G(-\vec{\omega} \cdot \vec{x}_t) \right. \\
 &\quad \left. + \vec{y}'_t \cdot \log G(\vec{\omega} \cdot \vec{x}'_t) + (1-\vec{y}'_t) \log G(-\vec{\omega} \cdot \vec{x}'_t) \right)
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial L}{\partial \vec{\omega}} &= \sum_t \left(\frac{\vec{y}_t \cdot G(\vec{\omega} \cdot \vec{x}_t) \cdot G(-\vec{\omega} \cdot \vec{x}_t) \vec{x}_t}{G(\vec{\omega} \cdot \vec{x}_t)} - \frac{(1-\vec{y}_t) \cdot G(\vec{\omega} \cdot \vec{x}_t) G(-\vec{\omega} \cdot \vec{x}_t) \vec{x}_t}{G(-\vec{\omega} \cdot \vec{x}_t)} \right. \\
 &\quad \left. + \frac{\vec{y}'_t G(\vec{\omega} \cdot \vec{x}'_t) \cdot G(-\vec{\omega} \cdot \vec{x}'_t) \vec{x}'_t}{G(\vec{\omega} \cdot \vec{x}'_t)} - \frac{(1-\vec{y}'_t) G(\vec{\omega} \cdot \vec{x}'_t) G(-\vec{\omega} \cdot \vec{x}'_t) \vec{x}'_t}{G(-\vec{\omega} \cdot \vec{x}'_t)} \right)
 \end{aligned}$$

$$\boxed{\delta'(z) = \delta(z) \cdot \delta(-z)}$$

$$\sum_t \left[\vec{y}_t \cdot \delta(-\vec{\omega} \cdot \vec{x}_t) \cdot \vec{x}_t - (1 - \vec{y}_t) \cdot \delta(\vec{\omega} \cdot \vec{x}_t) \cdot \vec{x}_t + \vec{y}_{t'} \cdot \delta(-\vec{\omega} \cdot \vec{x}_{t'}) \cdot \vec{x}_{t'} - (1 - \vec{y}_{t'}) \times \delta(\vec{\omega} \cdot \vec{x}_{t'}) \cdot \vec{x}_{t'} \right]$$

$$= \sum_t \left[\vec{y}_t - \delta(\vec{\omega} \cdot \vec{x}_t) \cdot \vec{x}_t \right] \vec{x}_t + \left[\vec{y}_{t'} - \delta(\vec{\omega} \cdot \vec{x}_{t'}) \right] \vec{x}_{t'} \\ \Rightarrow \vec{\omega} \leftarrow \vec{\omega} + \eta \left[\downarrow \quad \quad \quad \right]$$

prob -

HW8_250A_A59020215

November 29, 2022

```
[ ]: import numpy as np
from collections import defaultdict

!unzip /content/hw8files.zip -d /content

Archive: /content/hw8files.zip
replace /content/_MACOSX/_hw8files? [y]es, [n]o, [A]ll, [N]one, [r]ename: A
  inflating: /content/_MACOSX/_hw8files
  inflating: /content/hw8files/hw8_probR_init.txt
  inflating: /content/_MACOSX/hw8files/_hw8_probR_init.txt
  inflating: /content/hw8files/hw8_movies.txt
  inflating: /content/_MACOSX/hw8files/_hw8_movies.txt
  inflating: /content/hw8files/hw8_ratings.txt
  inflating: /content/_MACOSX/hw8files/_hw8_ratings.txt
  inflating: /content/hw8files/hw8_probZ_init.txt
  inflating: /content/_MACOSX/hw8files/_hw8_probZ_init.txt
  inflating: /content/hw8files/hw8_ids.txt
  inflating: /content/_MACOSX/hw8files/_hw8_ids.txt
```

```
[ ]: # /content/hw8files/hw8_ids.txt
users = np.loadtxt("hw8_ids.txt", dtype=str)
items = np.loadtxt("hw8_movies.txt", dtype=str)
Rt = np.loadtxt("hw8_ratings.txt", dtype=str)
```

```
[ ]: print(Rt[0,2] == "?")
```

True

```
[ ]: ratings = np.zeros((len(Rt), len(Rt[0])))
for i in range(len(Rt)):
    for j in range(len(Rt[0])):
        if Rt[i][j] != '?':
            ratings[i][j] = int(Rt[i,j])
        else:
            ratings[i,j] = -1
```

```
[ ]: Interactions = []

for i in range(len(ratings)):
```

```
for j in range(len(ratings[0])):
    Interactions.append((users[i], items[j], ratings[i][j]))
```

```
[ ]: Interactions[:10]
```

```
[ ]: [(\uffeffA12614795, 'Inception', 1.0),
      (\uffeffA12614795, 'The_Social_Network', 1.0),
      (\uffeffA12614795, 'Black_Swan', -1.0),
      (\uffeffA12614795, 'Shutter_Island', 1.0),
      (\uffeffA12614795, 'The_Last_Airbender', 0.0),
      (\uffeffA12614795, 'Harry_Potter_and_the_Deathly_Hallows:_Part_1', -1.0),
      (\uffeffA12614795, 'Iron_Man_2', 1.0),
      (\uffeffA12614795, 'Toy_Story_3', 1.0),
      (\uffeffA12614795, 'Fast_Five', 1.0),
      (\uffeffA12614795, 'Thor', 1.0)]
```

```
[ ]: ratingsPerUser = defaultdict(list)
ratingsPerItem = defaultdict(list)
usersPerItem = defaultdict(set)
itemsPerUser = defaultdict(set)
ratingDict = {}

for interaction in Interactions:
    ratingsPerUser[interaction[0]].append((interaction[1], interaction[2]))
    ratingsPerItem[interaction[1]].append((interaction[0], interaction[2]))
    itemsPerUser[interaction[0]].add(interaction[1])
    usersPerItem[interaction[1]].add(interaction[0])
    ratingDict[(interaction[0], interaction[1])] = interaction[2]
```

```
[ ]: Dict = {}
for item in ratingsPerItem:
    liked = 0
    seen = 0
    for user in ratingsPerUser:
        rating = ratingDict[(user, item)]
        if rating == 1:
            liked+=1
        if rating != -1:
            seen+=1
    if seen==0:
        Dict[item] = -1
    else:
        Dict[item] = liked/seen
```

```
[ ]: popular_Dict = dict(sorted(Dict.items(), key=lambda item:item[1]))
```

```
#Q1-A
```

```
[ ]: popular_Dict
```

```
[ ]: {'Chappaquidick': 0.34285714285714286,
      'The_Last_Airbender': 0.460431654676259,
      'I_Feel_Pretty': 0.4878048780487805,
      'Fifty_Shades_of_Grey': 0.4975124378109453,
      'Fast_&_Furious:_Hobbs_&_Shaw': 0.5181347150259067,
      'Hustlers': 0.5185185185185185,
      'Magic_Mike': 0.5333333333333333,
      'Bridemaids': 0.5384615384615384,
      'World_War_Z': 0.5774647887323944,
      'The_Shape_of_Water': 0.579545454545454546,
      'Good_Boys': 0.6,
      'Prometheus': 0.6017699115044248,
      'Pokemon_Detective_Pikachu': 0.6020942408376964,
      'American_Hustle': 0.6052631578947368,
      'Terminator:_Dark_Fate': 0.6052631578947368,
      'The_Farewell': 0.6111111111111112,
      'Man_of_Steel': 0.625,
      'Fast_Five': 0.6256684491978609,
      'The_Hateful_Eight': 0.6282051282051282,
      'Star_Wars:_The_Force_Awakens': 0.6495726495726496,
      'The_Help': 0.6515151515151515,
      'Rocketman': 0.6515151515151515,
      'Drive': 0.6623376623376623,
      'The_Girls_with_the_Dragon_Tattoo': 0.6777777777777778,
      'Thor': 0.6804123711340206,
      'Avengers:_Age_of_Ultron': 0.6928104575163399,
      'Phantom_Thread': 0.6976744186046512,
      'Us': 0.6976744186046512,
      'The_Revenant': 0.7007874015748031,
      'X-Men:_First_Class': 0.701195219123506,
      'Pitch_Perfect': 0.7086614173228346,
      'Dunkirk': 0.7135416666666666,
      'Ready_Player_One': 0.7142857142857143,
      'Room': 0.7162162162162162,
      'Jurassic_World': 0.7171717171717171,
      'Mad_Max:_Fury_Road': 0.7243589743589743,
      'Once_Upon_a_Time_in_Hollywood': 0.725925925925926,
      'Manchester_by_the_Sea': 0.7272727272727273,
      'The_Perks_of_Being_a_Wallflower': 0.7346938775510204,
      'Spiderman:_Far_From_Home': 0.7450331125827815,
      'Her': 0.75,
      'Captain_America:_The_First_Avenger': 0.7523510971786834,
      'Frozen': 0.7552447552447552,
      'Hidden_Figures': 0.7590361445783133,
      'The_Hunger_Games': 0.7676767676767676,
```

```

'Iron_Man_2': 0.770392749244713,
'Les_Miserables': 0.7737226277372263,
'Toy_Story_3': 0.7777777777777778,
'Three_Billboards_Outside_Ebbing': 0.7804878048780488,
'Darkest_Hour': 0.78125,
'Ex_Machina': 0.7863247863247863,
'Gone_Girl': 0.7938931297709924,
'Black_Swan': 0.7981651376146789,
'12_Years_a_Slave': 0.811965811965812,
'Avengers:_Endgame': 0.8136645962732919,
'The_Avengers': 0.8147058823529412,
'Midnight_in_Paris': 0.8170731707317073,
'The_Great_Gatsby': 0.8178137651821862,
'La_La_Land': 0.8235294117647058,
'Avengers:_Infinity_War': 0.826625386996904,
'The_Theory_of_Everything': 0.8294117647058824,
'Now_You_See_Me': 0.836,
'21_Jump_Street': 0.837037037037037,
'Django_Unchained': 0.84472049689441,
'The_Martian': 0.861244019138756,
'Harry_Potter_and_the_Deathly_Hallows:_Part_1': 0.8628048780487805,
'Joker': 0.8647686832740213,
'Wolf_of_Wall_Street': 0.8669064748201439,
'The_Lion_King': 0.8717948717948718,
'Harry_Potter_and_the_Deathly_Hallows:_Part_2': 0.871875,
'Parasite': 0.8878923766816144,
'The_Social_Network': 0.8960396039603961,
'The_Dark_Knight_Rises': 0.8982456140350877,
'Shutter_Island': 0.9333333333333333,
'Interstellar': 0.946843853820598,
'Inception': 0.9605263157894737}

```

I would say that they somewhat align, with a few exceptions here and there. But given the big size of the class, taking all these samples, would result in a reflective ranking which explains why it aligns with my personal preferences.

#Q1-E

```

[ ]: Pz = np.loadtxt("hw8_probZ_init.txt")
PRgZ = np.loadtxt("hw8_probR_init.txt")

[ ]: users[:10]

[ ]: array(['\ufeffA12614795', 'A59036954', 'A13991559', 'A16043858',
       'A59017523', 'A59019971', 'A59012875', 'A16343698', 'A59019732',
       'A59020506'], dtype='<U15')

```

```
[ ]: print(Pz.shape)
print(PRgZ.shape)
k = 4
N = 256
posterior = np.zeros((k, len(users)))

(4,)
(76, 4)

[ ]: def loglikeli(user):
    sumi = 0
    liked = np.where(ratings[user,:] == 1)
    disliked = np.where(ratings[user,:] == 0)
    for i in range(k):
        sumi+= Pz[i]*(np.prod(PRgZ[liked,i]))*(np.prod(1-PRgZ[disliked,i]))
    return np.log(sumi)

[ ]: def E_step(i,user):
    liked = np.where(ratings[user,:] == 1)
    disliked = np.where(ratings[user,:] == 0)
    deno = 0
    for ind in range(k):
        deno+=Pz[ind]*np.prod(PRgZ[liked,ind])*(np.prod(1-PRgZ[disliked,ind]))
    return Pz[i]*np.prod(PRgZ[liked,i])*(np.prod(1-PRgZ[disliked,i]))/deno

[ ]: def M_step(i,item):
    seen = np.where(ratings[:,item] == 1)
    notSeen = np.where(ratings[:,item] == -1)
    sumi = (np.sum(posterior[i,seen])+PRgZ[item,i]*np.sum(posterior[i,notSeen]))/
    ↪np.sum(posterior[i,:])
    return sumi

[ ]: print("Iteration No ", "\t" , "LogLikelihood")
printed = [2**i for i in range(9) ]
printed.insert(0,0)

for i in range(N+1):
    logli = 0
    TmpZ = np.zeros(k)
    TmpRZ = np.zeros((len(items),k))
    for user in range(len(users)):
        logli += loglikeli(user)
        for j in range(k):
            posterior[j,user] = e_step(j,user)
    for l in range(k):
        TmpZ[l] = np.sum(posterior[l,:])/len(users)
        for item in range(len(items)):
            TmpRZ[item,l] = m_step(l,item)
```

```

Pz   = TmpZ
PRgZ = TmpRZ
if i in printed:
    print(i, "\t", "\t", round(logli/len(users),3))

```

Iteration No	LogLikelihood
0	-28.627
1	-19.35
2	-17.91
4	-17.081
8	-16.63
16	-16.288
32	-15.802
64	-15.75
128	-15.736
256	-15.729

They are getting bigger, by that I mean is less negative and it is a trend we have been seeing even in hw6.

#Q1-F

```

[ ]: user = "A59020215"
[ ]: ID = np.where(users == user)[0][0]
[ ]: recs = {}
for elem in ratingsPerUser[user]:
    if elem[1] == -1:
        sumi = 0
        movieID = np.where(items==elem[0])[0][0]
        for i in range(k):
            sumi += e_step(i, ID)*m_step(i, movieID)
        recs[elem[0]] = sumi
[ ]: My_recommendations = dict(sorted(recs.items(), key=lambda item: item[1], reverse=True))
[ ]: My_recommendations
[ ]: {'Inception': 0.9997710233967291,
      'Interstellar': 0.8324232158141902,
      'The_Social_Network': 0.7058685788466552,
      'Us': 0.6653382792558556,
      'Her': 0.4938857369788067,
      'The_Dark_Knight_Rises': 0.4584038119980221,
      'Mad_Max:_Fury_Road': 0.43584616736490994,
      '21_Jump_Street': 0.43010396779340926,
      'Midnight_in_Paris': 0.375299480858295,

```

```
'The_Girls_with_the_Dragon_Tattoo': 0.33994221885756915,
'Fast_&_Furious:_Hobbs_&_Shaw': 0.3396832424189142,
'The_Shape_of_Water': 0.33842030617609187,
'Rocketman': 0.3344074634184864,
'Three_Billboards_Outside_Ebbing': 0.31842873200562,
'Pitch_Perfect': 0.3069615781755432,
'Terminator:_Dark_Fate': 0.28833927088407957,
'The_Perks_of_Being_a_Wallflower': 0.2865016906339786,
'Good_Boys': 0.2514692250568793,
'Phantom_Thread': 0.2492949290350923,
'Dunkirk': 0.23834100527481833,
'X-Men:_First_Class': 0.17072468452282433,
'Magic_Mike': 0.15145570233947217,
'Pokemon_Detective_Pikachu': 0.11568210358761286,
'Parasite': 0.09680703389120608,
'Drive': 0.0017148438876369411,
'Bridemaids': 0.0013885982644431306}
```

Yes, the recommendations are good, especially with the ‘similarity’ score which makes them much more real. I will have to take look at inception because it was the people’s favorite and I hadn’t watched it yet. It was a fun problem to code and it was really insightful.

[]: