

National University of Computer and Emerging Sciences, Lahore Campus



Course: Statistical Pattern Recog & Learning
Program: MS(Computer Science)
Duration: 180 Minutes
Paper Date: 29-Dec-16
Section: ALL
Exam: Final exam Solutions

Course Code: CS 557
Semester: Fall 2016
Total Marks: 60
Weight: 40
Page(s): 5
Roll No:

Instruction/Notes: FINAL EXAM SOLUTIONS

QUESTION 1 (Marks: 2+2+2+2+2)

Suppose we have the following specifications of an HMM with 4 states and 3 observation symbols x,y,z. A is the transition probability matrix, B is the emission probability matrix and π is the initial probability vector. (time starts at t=1)

$$A = \begin{pmatrix} 1/4 & 1/4 & 1/4 & 1/4 \\ 0 & 1/2 & 0 & 1/4 \\ 0 & 0 & 1/4 & 3/4 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad \begin{matrix} x & y & z \\ \begin{pmatrix} 1/3 & 2/3 & 0 \\ 1/3 & 0 & 2/3 \\ 0 & 1/3 & 2/3 \\ 0 & 0 & 1 \end{pmatrix} \end{matrix} \quad \pi = [1 \ 0 \ 0]^T$$

- How many possible paths lead to state S_3 at time t=5. List them down.
 4 paths:
 1. S1 S1 S1 S1 S3
 2. S1 S1 S1 S3 S3
 3. S1 S1 S3 S3 S3
 4. S1 S3 S3 S3 S3
- What is the probability of being in state S_3 at time t=5? $4*(1/4)^4$
- What is the probability of being in state S_4 at time t=2? $1/4$
- What is the state sequence that generates: xxyzx S1 S1 S1 S2 S2
- What is $P(\text{xxzyxyz} | q_5 = S_1)$? Give a one line explanation.
 Zero as state S1 is not possible at time t=5
- Fill the table for alpha values (forward variable) when using the forward algorithm for generating xxyzx

	S1	S2	S3	S4
x (t=1)	1/3	0	0	0
x (t=2)	1/36	1/36	0	0
y (t=3)	1/216	0	1/432	0
z (t=4)	0	1/1296	1/216*1/4*2/3 + 1/432*1/4*2/3 = .00157	1/216*1/4*1 + 1/432*3/4*1 = .00289
x (t=5)	0	1/7776	0	0

QUESTION 2 (MARKS: 3)

Give a possible mapping of the following points a,b,c in 2D that preserves Manhattan distance (City block distance): a: (1,1,2,1), b: (0,0,1,1), c: (1,0,0,0). Indicate a,b,c in the new mapping.

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ANSWER: $a = (0,0)$ $b = (3,0)$ $c = (2,2)$

QUESTION 3 (MARKS: 3)

Given the following training data:

Point →	0	1	2	3	4	5	6
Label →	+1	+1	-1	+1	+1	-1	-1

and the following test data:

Point →	0.5	1	2	5
Label →	+1	+1	-1	-1

Give the balanced error rate of the test data in terms of a percentage when 3-nearest neighbor is applied.

ANSWER: BER = $1/2 * (0/2 + 1/2) * 100 = 50.0\%$

QUESTION 4 (Marks: 2+2+2)

Suppose we use the following non-parametric density function to estimate the density of any point in R^2 :

$$p(x) = \frac{1}{Nh} \sum_{t=1}^N w\left(\frac{x-x^t}{h}\right), \text{ Where } N = \text{total points and } h=2$$

The weight function w is given by:

$$w(x) = ||x||_1 \text{ if } ||x||_1 \leq 2 \text{ (here } ||x||_1 \text{ is the } L_1 \text{ norm of } x)$$

$$w(x) = 0 \text{ otherwise}$$

We have the following training points:

$x_1 \rightarrow$	+1	4	-4	3	4	1
$x_2 \rightarrow$	1	-2	2	3	0	2
Class →	-1	-1	-1	-1	+1	+1

Given the training points, determine the following:

- $p(x=(1,1) | \text{class} = +1)$
 $1/2 * 1/2 * (2+1/2) = 5/8$
- $p(x=(1,1) | \text{class} = -1)$
 $1/8 * (0+0+0+0+2) = 1/4$
- Determine the classification of (1,1) using MAP and the above density function
it belongs to +1 class.

QUESTION 5 (Marks: 4+4)

- Suppose that the probability of getting a job when being a good student ($CGPA \geq 3.0$) is 0.9 and in case the student's performance is not very good ($CGPA < 3.0$) then the probability of getting a job is $1/d$. In a situation where a student gets a job, what is the probability that the student is a good student? The probability of getting a job is assumed to be q . Give an expression in terms of q and d .

We need $P(\text{good student})$ which can be computed from the above

$$P(\text{good}) = (q-1)/(.9d-1)$$

$$P(\text{good}|\text{job}) = 0.9/1 * (q-1)/(.9d-1)$$

- For the above scenario make the confusion matrix for the predictions regarding getting a job when the student is a good student and find the precision and recall.

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	good	~good
job	.9	1/d
~job	.1	1-1/d

recall = 0.9

precision = $0.9 / (.9 + 1/d) = .9d / (.9d + 1)$

QUESTION 6 (MARKS 3)

Given the following data in 2D:

$x_1 \rightarrow$	0	0	0	1	1	1
$x_2 \rightarrow$	2	1	0	2	1	0
label	+1	+1	+1	-1	-1	-1

Using LDA, give \mathbf{w} that separates the two labels

ANSWER $\mathbf{w} = (1, 0)$

QUESTION 7 (MARKS 3)

Given the following data for 3 attributes A,B,C

A \rightarrow	0	1	0	1	0
B \rightarrow	0	1	1	1	1
C \rightarrow	1	0	1	0	1

- a. Give $P(A=0 \text{ and } B=1 \text{ and } C=0)$ when Bernoulli distribution is applied to the above data

ANSWER: $3/5 * 4/5 * 2/5$

QUESTION 8 (Marks: 3.5+3.5+3)

Given the following initial SOM grid **at iteration 0**:

	0	1	2
0	$w_{00} = [-1, -1]^T$	$w_{01} = [1, 1]^T$	$w_{02} = [1, 5]^T$
1	$w_{10} = [0, 0]^T$	$w_{11} = [2, 2]^T$	$w_{12} = [0, 0]^T$
2	$w_{20} = [4, 1]^T$	$w_{21} = [1, 1]^T$	$w_{22} = [3, 1]^T$

Suppose the learning rate $\eta = 1$ and the neighborhood function e is given by:

$e(k, l, i, j) = 0.5$ if $|k-i| < 1$

$e(k, l, i, j) = 0$, otherwise

In the above (i, j) are the coordinates of the best matching unit and (k, l) are the coordinates of the unit to update. Use **Euclidean distance** to determine BMU and show working for all parts along with the mathematical expressions you are using.

- a. Show the updated grid when the training point (3,3) is presented to the above grid **at iteration 0**.

- b. Show the updated grid when the training point (-1,0) is presented to the grid **at iteration 0**.

- c. Show the mapping of the test points (4.5,1), (1,4.5), (-1,-5) when the grid **at iteration 0** is used.

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a.

	0	1	2
0	$w_{00} = [-1, -1]^T$	$w_{01} = [1, 1]^T$	$w_{02} = [1, 5]^T$
1	$w_{10} = [3/2, 3/2]^T$	$w_{11} = [3, 3]^T$	$w_{12} = [3/2, 3/2]^T$
2	$w_{20} = [4, 1]^T$	$w_{21} = [1, 1]^T$	$w_{22} = [3, 1]^T$

b. If BMU is (0,0)

	0	1	2
0	$w_{00} = [-1, 0]^T$	$w_{01} = [0, 1/2]^T$	$w_{02} = [0, 5/2]^T$
1	$w_{10} = [0, 0]^T$	$w_{11} = [2, 2]^T$	$w_{12} = [0, 0]^T$
2	$w_{20} = [4, 1]^T$	$w_{21} = [1, 1]^T$	$w_{22} = [3, 1]^T$

c. The mapping would be: (2,0), (0,2), (0,0)

QUESTION 9 (Marks: 4)

Suppose we have 5 points in R^3 given by (1,0,1), (1,2,0), (1,1,1), (1,1,3), (2,0,3):

Suppose the data is projected onto $z = \mathbf{w}^T \mathbf{x}$ with $\mathbf{w} = 1/\sqrt{6} * [1 \ 1 \ 2]^T$. Find the data points after projection and what is the variance of z ?

$$z = [1/\sqrt{6} * 3 \quad 1/\sqrt{6} * 3 \quad 1/\sqrt{6} * 4 \quad 1/\sqrt{6} * 8 \quad 1/\sqrt{6} * 8]^T$$

$$\text{var}(z) = 1/6 * 134/25$$