ENGR 421

HW3 Report

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- **Data Generation:** The data and the labels were imported from the given files in the homework file.
- The prior probability estimation:

The prior probabilities \hat{P}_1 , \hat{P}_2 , \hat{P}_3 , \hat{P}_4 and \hat{P}_5 were estimated using the following formula:

$$P_{i} = \frac{\sum_{i=1}^{N} 1(y_{i} = c)}{N}$$

• Data Points Estimation:

Using the score function:

$$g_i(x) = \sum [x_j \log p_{ij} + (1 - x_j) \log(1 - p_{ij})] + \log P(Ci)$$

And the estimator was:

$$\widehat{P}_{ij} = \frac{\sum_{t} x_j^t r_i^t}{\sum_{t} r_i^t}$$

Where r_i is the true labels for given class i.

and x_i is the jth element of a vector x.