

Question 4

Probability of picking the red box is 60% hence,

$$p(\text{Box} = \text{red}) = \frac{6}{10}$$

$$p(\text{Box} = \text{blue}) = \frac{4}{10}$$

Now, Finding the conditional probabilities,

Given that the box is red, probability of fruit being apple:

$$p(\text{Fruit} = \text{apple} | \text{Box} = \text{red}) := \frac{\text{Number of apples in Red box}}{\text{Total number of fruits in red box}}$$

$$p(\text{Fruit} = \text{apple} | \text{Box} = \text{red}) := \frac{2}{8}$$

Given that the box is red, probability of fruit being orange:

$$p(\text{Fruit} = \text{orange} | \text{Box} = \text{red}) := \frac{\text{Number of oranges in Red box}}{\text{Total number of fruits in the red box}}$$

$$p(\text{Fruit} = \text{orange} | \text{Box} = \text{red}) := \frac{6}{8}$$

Given that the box is blue, probability of fruit being apple:

$$p(\text{Fruit} = \text{apple} | \text{Box} = \text{blue}) := \frac{\text{Number of apples in blue box}}{\text{Total number of fruits in the blue box}}$$

$$p(\text{Fruit} = \text{apple} | \text{Box} = \text{blue}) := \frac{3}{4}$$

Given that the box is blue, probability of fruit being orange:

$$p(\text{Fruit} = \text{orange} | \text{Box} = \text{blue}) := \frac{\text{Number of oranges in blue box}}{\text{Total number fruits in the blue box}}$$

$$p(\text{Fruit} = \text{orange} | \text{Box} = \text{blue}) := \frac{1}{4}$$

Question : What is the probability that it was picked from the blue box, given that the fruit is an orange ?

$$p(\text{Box} = \text{blue} | \text{Fruit} = \text{orange}) = \frac{p(\text{Fruit} = \text{orange} | \text{Box} = \text{blue}) * P(\text{Box} = \text{blue})}{p(\text{Fruit} = \text{orange})}$$

$$p(\text{Fruit} = \text{orange}) = [p(\text{Fruit} = \text{orange} | \text{Box} = \text{red}) * p(\text{Box} = \text{red})] + [p(\text{Fruit} = \text{orange} | \text{Box} = \text{blue}) * p(\text{Box} = \text{blue})]$$

$$p(\text{Fruit} = \text{orange}) = \frac{6}{10} * \frac{3}{4} + \frac{4}{10} * \frac{1}{4}$$

$$p(\text{Fruit} = \text{orange}) = 0.55$$

Hence

$$p(\text{Box} = \text{blue} | \text{Fruit} = \text{orange}) = \frac{p(\text{Fruit} = \text{orange} | \text{Box} = \text{blue}) * P(\text{Box} = \text{blue})}{p(\text{Fruit} = \text{orange})}$$

$$p(\text{Box} = \text{blue} | \text{Fruit} = \text{orange}) = \frac{0.4 * 0.25}{0.55}$$

$$p(\text{Box} = \text{blue} | \text{Fruit} = \text{orange}) = 0.181818$$

Question 5

L2 Regularisation error function

- In L2, penalty lambda term is added, which is squares of magnitude of parameters,

$$E(W) = \frac{1}{2} \sum_{n=1}^N (t_n - w \cdot \phi(x_n))^2 + \frac{\lambda \sum_{j=0}^{M-1} w_j^2}{2}$$

so $\frac{\partial E(w)}{\partial w}$ is :

$$\frac{\partial E(w)}{\partial w} = \frac{\partial \left(\frac{1}{2} \sum_{n=1}^N (t_n - w \cdot \phi(x_n))^2 + \frac{\lambda \sum_{j=0}^{M-1} w_j^2}{2} \right)}{\partial w}$$

Hence,

$$\frac{\partial E(w)}{\partial w} = - \sum_{n=1}^N (t_n - w \cdot \phi(x_n)) \phi(x_n) + \lambda \sum_{j=0}^{M-1} w_j$$

Updating weight steps for SGD and BGD :

*** For BGD**

$$w = w^{(k-1)} - \eta' \nabla E(w^{(k-1)})$$

Substitute $\nabla E(w)$ from L2 regularisation gives weight of BGD

Hence,

$$w = w^{(k-1)} + \eta' \sum_{n=1}^N (t_n - w^{(k-1)} \cdot \phi(x_n)) \phi(x_n) - \eta' \lambda \sum_{j=0}^{M-1} w_j^{(k-1)}$$

*** For SGD**

$$w^\tau = w^{(\tau-1)} - \eta' \nabla E_n(w^{(\tau-1)})$$

Substitute $\nabla E(w)$ from L2 regularisation gives weight of SGD

Hence,

$$w^\tau = w^{(\tau-1)} + \eta' \sum_{n=1}^N (t_n - w^{(\tau-1)} \cdot \phi(x_n)) \phi(x_n) - \eta' \lambda \sum_{j=0}^{M-1} w_j^{(\tau-1)}$$