

$$= \frac{1}{\pi} [\pi/2 - (-\pi/2)]$$

$$= \frac{1}{\pi} \times \pi$$

$$= 1$$

(b) We will get Bayes Decision Boundary with the usual 0-1 loss function when,

$$q_1(x) = q_2(x)$$

$$C P_1(x) f_1(x) = C P_2(x) f_2(x) \quad \text{where, } C \text{ is a Constant.}$$

Since,

$$P_1(x) = P_2(x)$$

\Rightarrow

$$f_1(x) = f_2(x)$$

$$\frac{1}{\pi b} \times \frac{1}{1 + \left(\frac{x-a_1}{b}\right)^2} = \frac{1}{\pi b} \times \frac{1}{1 + \left(\frac{x-a_2}{b}\right)^2}$$

$$\left(\frac{x-a_1}{b}\right)^2 = \left(\frac{x-a_2}{b}\right)^2$$

$$(x-a_1)^2 - (x-a_2)^2 = 0$$

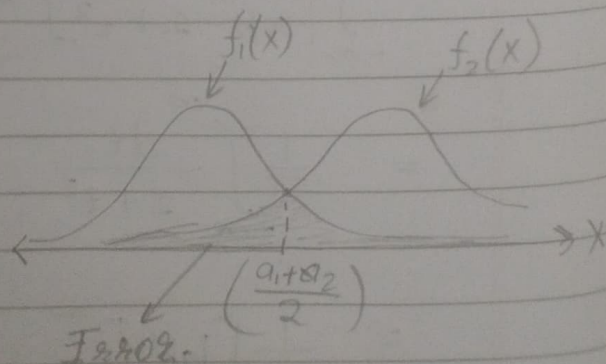
$$(x-a_1+x-a_2)(x-a_1-x+a_2) = 0$$

$$\boxed{x = \frac{a_1+a_2}{2}}$$

Bayes Decision Boundary

c) Probability of Error :-

$$P_{\text{Error}} = \frac{1}{2} \int_{-\infty}^{\frac{a_1+a_2}{2}} f_2(x) dx + \frac{1}{2} \int_{\frac{a_1+a_2}{2}}^{\infty} f_1(x) dx$$



$$P_{\text{avg}} = \frac{1}{2} \left\{ \int_{-\infty}^{\frac{a_1+a_2}{2}} \frac{1}{\pi b} \cdot \frac{1}{1+\left(\frac{x-a_2}{b}\right)^2} dx + \right.$$

$$\left. \int_{\frac{a_1+a_2}{2}}^{\infty} \frac{1}{\pi b} \cdot \frac{1}{1+\left(\frac{x-a_1}{b}\right)^2} dx \right\}$$

$$= \frac{1}{2\pi b} \left\{ \int_{-\infty}^{\frac{a_1+a_2}{2}} \frac{dx}{1+\left(\frac{x-a_2}{b}\right)^2} + \int_{\frac{a_1+a_2}{2}}^{\infty} \frac{dx}{1+\left(\frac{x-a_1}{b}\right)^2} \right\}$$

$$\text{Let, } \frac{x-a_2}{b} = m \quad \text{and} \quad \frac{x-a_1}{b} = n$$

$$\frac{dx}{b} = dm \quad \text{and} \quad \frac{dx}{b} = dn$$

$$\text{at, } x = \frac{a_1+a_2}{2}$$

$$m = \frac{a_1-a_2}{2b}$$

$$n = \frac{a_2-a_1}{2b}$$

$$= \frac{1}{2\pi b} \left\{ \int_{-\infty}^{\frac{a_1-a_2}{2b}} \frac{b \cdot dm}{1+m^2} + \int_{\frac{a_2-a_1}{2b}}^{\infty} \frac{b \cdot dn}{1+n^2} \right\}$$

$$= \frac{1}{2\pi} \left\{ \left[\tan^{-1} m \right]_{-\infty}^{\frac{a_1-a_2}{2b}} + \left[\tan^{-1} n \right]_{\frac{a_2-a_1}{2b}}^{\infty} \right\}$$

$$= \frac{1}{2\pi} \left\{ \tan^{-1} \left(\frac{a_1-a_2}{2b} \right) + \left(\frac{+\pi}{2} \right) + \left(\frac{\pi}{2} \right) - \tan^{-1} \left(\frac{a_2-a_1}{2b} \right) \right\}$$

$$= \frac{1}{2\pi} \left\{ \pi + 2 \tan^{-1} \left(\frac{a_1-a_2}{2b} \right) \right\}$$

Ans

Q2)
Sol.

Given:

$$P(h(x) = i | x)$$

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Assume: Consider there are total 'k' classes $\{C_1, C_2, \dots, C_k\}$

a) Resulting Risk:

$$\text{Risk}[h(x) = i | x]$$

risk of choosing i^{th} class, when actual class is Y ,
i.e.

$$E[L(h(x), Y) | x] \quad \forall \text{ classes } (k)$$

$$\Rightarrow \sum_{j=1}^k p_j(x) L(h(x), C_j)$$

where, p_j is the probability of getting j^{th} class.

Now:

$$L(h(x), C_j) = \begin{cases} 0 & \text{if } h(x) = C_j \\ 1 & \text{if } h(x) \neq C_j \end{cases}$$

$$= 0 \cdot p_j(x) \quad \text{if } C_j = h(x) + \sum_{C_j \neq h(x)} 1 \cdot p_j(x)$$

Since, $\sum_{j=1}^k \sum p_j(x) = 1$

Thus:

$$\text{Risk}[h(x) = i | x] = 1 - p_i(x) \quad \text{where, } C_j = h(x)$$

b) Improvement in the Classifier:-

- Improve the loss functions as different classes should have different values of loss function.

Ans

Q3)

Sol.

Loss Function

$$L(h(x) = i, Y = j) = \begin{cases} 0, & i = j \\ \lambda_e, & i = k+1 \\ \lambda_m, & \text{otherwise} \end{cases}$$

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where;
 $\lambda_e \rightarrow$ loss incurred for choosing the $(k+1)^{\text{th}}$ class, rejection
 $\lambda_m \rightarrow$ loss incurred for misclassification.

Now

$$\text{Risk}[h(x) = i | x] = \begin{cases} E[L(h(x), Y) | x] \\ \lambda_e \end{cases}$$

$$= \begin{cases} \sum q_i(x) \cdot \lambda_m \\ \lambda_e \end{cases}$$

if $c_i = h(x)$ {match}

$$= \begin{cases} \lambda_m (1 - q_i^*(x)) & \text{if misclassification} \\ \lambda_e & \text{if rejection} \end{cases}$$

Now Minimizing Risk

$$\text{Risk}[h(x) = j | x] \geq \text{Risk}[h(x) = i | x]$$

For Case I :-

$$\lambda_m (1 - q_j(x)) \geq \lambda_m (1 - q_i(x))$$

$$\boxed{q_j(x) \leq q_i(x)}$$

For Case II :-

$$\lambda_e \geq \lambda_m (1 - q_i(x))$$

$$\boxed{q_i(x) \geq 1 - \lambda_e / \lambda_m}$$

Now :- if $\lambda_e = 0 \Rightarrow q_i(x) = 1$ if $\lambda_e > \lambda_m$ i.e. $\lambda_e / \lambda_m > 1$

$$\Rightarrow \lambda_e / \lambda_m - 1 > 0 \Rightarrow 1 - \frac{\lambda_e}{\lambda_m} < 0$$

$$\Rightarrow q_i(x) \geq 0$$

Ans

Q4)

Sol.

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6.

a) Exponential Distribution

$$\text{Let, } f(x|\lambda) = \begin{cases} \lambda \cdot e^{-\lambda x} & x \geq 0 \\ 0 & x < 0 \end{cases}$$

Assume, data \mathcal{D} contain total n datapoints.

Likelihood Function $L(\theta, \mathcal{D}) = \prod_{i=1}^n f(x_i | \theta)$

$$L(\theta, \mathcal{D}) = \lambda^n e^{-\lambda \left(\sum_{i=1}^n x_i \right)} \quad \text{where, } \theta = \lambda$$

Taking Log Both Side:

$$l(\theta, \mathcal{D}) = \ln(\lambda^n) + (-\lambda) \sum_{i=1}^n x_i \quad \text{where, } \theta = \lambda$$

Differentiate both Side w.r.t λ

$$\frac{\partial l(\lambda, \mathcal{D})}{\partial \lambda} = \frac{n}{\lambda} - \sum_{i=1}^n x_i$$

$$0 = \frac{n}{\lambda} - \sum_{i=1}^n x_i$$

$$\lambda_{MLE} = \frac{n}{\sum_{i=1}^n x_i}$$

MLE for exponential Distribution.

Ans

b) Multivariate Gaussian Distribution

Assume: X be d dimensional vector of features,

Σ = Covariance of matrix

$$f(x|\mu, \Sigma) = \frac{1}{(2\pi)^{d/2} |\Sigma|_{\det}} \cdot \exp \left\{ -\frac{1}{2} (\vec{x} - \vec{\mu})^T \Sigma^{-1} (\vec{x} - \vec{\mu}) \right\}$$

Likelihood

$$f(D|\mu) = \prod_{i=1}^N \left(\frac{1}{\sigma\sqrt{2\pi}} \right) \exp \left\{ \frac{-1}{2\sigma^2} (x_i - \mu)^2 \right\}$$

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

$\therefore f(\mu|D) = C \cdot f(\mu) f(D|\mu)$ where, μ is a Constant.

$$\Rightarrow f(\mu|D) \propto \exp \left\{ \frac{-1}{2\sigma^2} \sum_{i=1}^N (x_i - \mu)^2 \right\} \cdot \exp \left\{ \frac{-1}{2\sigma_0^2} (\mu - \mu_0)^2 \right\}$$

$$\propto \exp \left\{ \frac{-1}{2} \left[\frac{1}{\sigma^2} \sum_{i=1}^N (x_i - \mu)^2 + \frac{1}{\sigma_0^2} (\mu - \mu_0)^2 \right] \right\}$$

$$\propto \exp \left\{ \frac{-1}{2} \left(\mu^2 \left(\frac{n}{\sigma^2} + \frac{1}{\sigma_0^2} \right) - 2\mu \left(\frac{\sum x_i}{\sigma^2} + \frac{\mu_0}{\sigma_0^2} \right) + \left(\frac{\sum x_i^2}{\sigma^2} + \frac{\mu_0^2}{\sigma_0^2} \right) \right) \right\}$$

Taking log likelihood.

$$\ln(\mu|D) \propto \frac{-1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2 + \left(\frac{-1}{2\sigma_0^2} (\mu - \mu_0)^2 \right)$$

Now Differentiating w.r.t " μ " and equate to 0.

$$\frac{-1}{2\sigma^2} (2n\mu - 2 \sum_{i=1}^n x_i) - \frac{(2\mu - 2\mu_0)}{\sigma_0^2} = 0$$

$$\Rightarrow \boxed{\mu = \frac{\sigma_0^2 \sum_{i=1}^n x_i + \sigma^2 \mu_0}{\sigma_0^2 + \sigma^2}}$$

Now $k \exp \left\{ \frac{-1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2 \right\}$

$$f_X(x) = \kappa \cdot \exp\{a\mu^2 + b\mu + c\}$$

where,

$$a = \frac{-n}{2\sigma^2} - \frac{1}{2\sigma_0^2}$$

$$b = \frac{1}{2\sigma^2} \times 2 \sum_{i=1}^n x_i + \frac{2\mu_0}{2\sigma_0^2}$$

$$c = \frac{-1}{2\sigma^2} \sum x_i^2 - \frac{1}{2\sigma_0^2} \mu_0^2$$

Such
that

$$\int \kappa \exp(a\mu^2 + b\mu + c) = 1$$

As posterior and prior have the same form and likelihood, the distribution will be normal and mean and mode will be same.

$$\left\{ \mu = \frac{\sigma_0^2 \sum_{i=1}^n x_i + \sigma^2 \mu_0}{\sigma_0^2 + \sigma^2} \right\}$$

Q6

Sol.

a) Mixture of Gaussian:

$$f(x, \theta) = \sum_i \lambda_i f_i(x | \theta)$$

$$f_j(x | \theta) \approx N(\mu_j, \sigma_j)$$

Likelihood $L(\theta) = \sum_{i=1}^N \sum_{j=1}^K z_{ij} \ln(\lambda_j f_j(x_i | \theta_j))$

Now E-Step:

$$\hat{z}_{ij} = \frac{E[z_{ij}]}{\sum_k \lambda_k f_k(x_i | \theta_k)} \frac{\lambda_j f_j(x_i | \theta_j)}{\sum_k \lambda_k f_k(x_i | \theta_k)}$$

M-Step:

$$\mu_k = \frac{1}{\sum_{i=1}^N \sqrt{w_{ij}}} \times \sum_{i=1}^N \sqrt{w_{ij}} x_i$$

$$\sum_k = \frac{1}{\sum_{i=1}^N \sqrt{w_{ij}}} \times \sum_{i=1}^N \sqrt{w_{ij}} (x_i - \mu_j)^T (x_i - \mu_j)$$

b) Mixture of Bernoulli

$$f(x|\theta) = \lambda_1 f(x|\theta_1) + \lambda_2 f(x|\theta_2) + \dots + \lambda_k f(x|\theta_k)$$

$$\text{Let, } P(z_{ij} = 1) = \lambda_j \quad \forall i$$

$$f(x_i = z_{ij}) = \phi(x_i | \theta_j) = p_j^{x_i} (1 - p_j)^{1-x_i}$$

$$f(x_i | z_i, \theta) = \prod_{j=1}^k (\lambda_j \phi(x_i | \theta_j))^{z_{ij}}$$

$$\text{Likelihood: } f(x, \theta) = \prod_{i=1}^N \left(\prod_{j=1}^k (\lambda_j \phi(x_i | \theta_j))^{z_{ij}} \right)$$

Take log:-

$$l(x, \theta) = \sum_{i=1}^N \sum_{j=1}^k z_{ij} \ln(\lambda_j \phi(x_i | \theta_j))$$

Now E-Step

$$\sqrt{w_{ij}}^{(t+1)} = \frac{\lambda_j^{(t)} (p_j^{(t)})^{x_i} (1 - p_j^{(t)})^{1-x_i}}{\sum_{j=1}^k \lambda_j^{(t)} (p_j^{(t)})^{x_i} (1 - p_j^{(t)})^{1-x_i}}$$

M-Step

$$\therefore p_j^{(t+1)} = \frac{\sum_{i=1}^N \sqrt{ij} x_i}{\sum_{i=1}^N \sqrt{ij}}$$

$$\therefore \lambda_j^{(t+1)} = \frac{1}{n} \sum_{i=1}^N \sqrt{ij}^{(t)}$$

Q7)

Sol. Derive the MAP estimate of a Bernoulli distribution based on n iid samples. (Conjugate prior: Beta distribution)

$$f(p) = \frac{\sqrt{a+b}}{\sqrt{a}\sqrt{b}} p^{a-1} (1-p)^{b-1} \quad \text{where, } p \in [0,1], \quad a, b \geq 1$$

$$f(p|D) = k f(D|p) f(p) \quad \text{where, } k \text{ is a Constant}$$

$$= \tilde{k} p^{\sum x_i} (1-p)^{n-\sum x_i} p^{a-1} (1-p)^{b-1}$$

$$= \tilde{k} p^{a+\sum x_i-1} (1-p)^{b+n-\sum x_i-1}$$

$$f(p|D) = \text{Beta}(a+\sum x_i, b+n-\sum x_i)$$

Take log:

$$\log f(p|D) = \log \tilde{k} + (a+\sum x_i-1) \log p + (b+n-\sum x_i-1) \log(1-p)$$

Differentiate w.r.t p and equate it to 0.

$$0 = \frac{(a+\sum x_i-1)}{p} - \frac{(b+n-\sum x_i-1)}{1-p}$$

$$\Rightarrow p_{\text{MAP}} = \frac{\sum x_i + a - 1}{a + b + n - 2}$$

$$p_{\text{MAP}} = \frac{\tilde{a}-1}{\tilde{a}+\tilde{b}-2} \quad \text{where, } \tilde{a} = a + \sum x_i, \quad \tilde{b} = b + n - \sum x_i$$

Ans

Q8)

Sol. Derive generalized EM for MAP the MAP estimate of a multinomial distribution based on n i.i.d samples.

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(Conjugate Prior: Dirichlet Distribution)

Dirichlet Distribution:-

$$f(\theta) = f(x_1, x_2, \dots, x_K, \alpha_1, \alpha_2, \dots, \alpha_K) = \frac{1}{B(\alpha)} \prod_{i=1}^K x_i^{\alpha_i - 1}$$

Such that $\sum_{i=1}^K x_i = 1$ and $x_i \in [0, 1] \forall i \in \{1, 2, \dots, K\}$

$$B(\alpha) = \frac{\prod_{i=1}^K \Gamma(\alpha_i)}{\Gamma(\sum_{i=1}^K \alpha_i)}, \quad \alpha = (\alpha_1, \alpha_2, \dots, \alpha_K)$$

Likelihood

$$f(x|\theta) = \frac{n!}{x_1! x_2! \dots x_K!} \prod_{i=1}^K \theta_i^{x_i}$$

Now:

$f(\theta|x, \alpha) = C \cdot f(x|\theta) f(\theta|\alpha)$ where, C is a constant

$$f(\theta|\alpha) = \frac{1}{B(\alpha)} \prod_{i=1}^K \theta_i^{\alpha_i - 1}, \quad \text{where}$$

$$B(\alpha) = \frac{\prod_{i=1}^K \Gamma(\alpha_i)}{\Gamma(\alpha_0)}, \quad \text{where } \alpha_0 = \sum_{i=1}^K \alpha_i$$

$$f(\theta|x, \alpha) = C \cdot \frac{n!}{\prod_{i=1}^K x_i!} \prod_{i=1}^K \theta_i^{x_i} \frac{1}{B(\alpha)} \prod_{i=1}^K \theta_i^{\alpha_i - 1}$$

$$f(\theta|x, \alpha) = C \cdot \frac{n!}{(\prod_{i=1}^K x_i!) B(\alpha)} \prod_{i=1}^K \theta_i^{x_i + \alpha_i - 1}$$

Now:

Set

$$\theta_{MAP} = \underset{\theta}{\operatorname{argmax}} f(\theta|x, \alpha)$$

$$\text{s.t. } \sum_{i=1}^K \theta_i = 1$$

$$f(\theta|x, \alpha) \propto \prod_{i=1}^k \theta_i^{x_i + \alpha_i - 1} \Rightarrow \log(f(\theta|x, \alpha)) \propto \sum_{i=1}^k (x_i + \alpha_i - 1) \log \theta_i$$

Now

$$L(\theta, \lambda) = \tilde{C} \cdot \prod_{i=1}^k \theta_i^{x_i + \alpha_i - 1} - \lambda \left(\sum_{i=1}^k \theta_i - 1 \right)$$

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$$\frac{\partial L}{\partial \theta_i} \Rightarrow l(\theta, \lambda) = \log \tilde{C} + \sum_{i=1}^k (x_i + \alpha_i - 1) \log \theta_i - \lambda \left(\sum_{i=1}^k \theta_i - 1 \right)$$

$$\frac{\partial L}{\partial \theta_i} = (x_i + \alpha_i - 1) \times \frac{1}{\theta_i} - \lambda = 0$$

$$\Rightarrow \theta_i = \frac{x_i + \alpha_i - 1}{\lambda}$$

$$\frac{\partial L}{\partial \lambda} = -1 \left(\sum_{i=1}^k \theta_i - 1 \right) = 0$$

$$\Rightarrow \sum_{i=1}^k \frac{x_i + \alpha_i - 1}{\lambda} - 1 = 0$$

$$\Rightarrow \lambda = \frac{\sum_{i=1}^k (x_i + \alpha_i - 1)}{k}$$

$$\theta_i = \frac{(x_i + \alpha_i - 1)}{\sum_{j=1}^k (x_j + \alpha_j - 1)}$$

Thus,

$$\theta_{MLE} = \left\{ \frac{x_1 + \alpha_1 - 1}{\sum_{j=1}^k (x_j + \alpha_j - 1)}, \frac{x_2 + \alpha_2 - 1}{\sum_{j=1}^k (x_j + \alpha_j - 1)}, \dots, \frac{x_k + \alpha_k - 1}{\sum_{j=1}^k (x_j + \alpha_j - 1)} \right\}$$

Ans

Q9)

Sol. Derive generalized EM for MAP estimation.

Consider a probabilistic model in which we collectively denote all of the observed variables by x and all of the hidden variables by z .

The Joint distribution $p(x, z|\theta)$ is governed by a set of parameters denoted by θ .

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Goal: Maximize $p(x|\theta) = \sum_z p(x, z|\theta)$

Here, we are assuming z is discrete

Now: $\ln(p(x|\theta)) = L(q, \theta) + KL(q||p)$

where, $q(z)$ is a distribution defined over the latent variables.

$$L(q, \theta) = \sum_z q(z) \ln \left\{ \frac{p(x, z|\theta)}{q(z)} \right\}$$

$$KL(q||p) = - \sum_z q(z) \ln \left\{ \frac{p(z|x, \theta)}{q(z)} \right\}$$

$$\therefore \ln(p(x, z|\theta)) = \ln(p(z|x, \theta)) + \ln(q(x|\theta))$$

Now:-
$$L(q, \theta) = \sum_z p(z|x, \theta^{old}) \ln(p(x, z|\theta)) - \sum_z p(z|x, \theta^{old}) \ln(p(z|x, \theta^{old}))$$

$$= Q(\theta, \theta^{old}) + \text{Constant}$$

Now:
$$p(z|x, \theta) = \frac{p(x, z|\theta)}{\sum_z p(x, z|\theta)}$$

$$= \frac{\prod_{i=1}^N p(x_i, z_i|\theta)}{\sum_z \prod_{i=1}^N p(x_i, z_i|\theta)}$$

$$= \prod_{i=1}^N p(z_i|x_i, \theta)$$

Now:

$$\mu_k^{\text{new}} = \mu_k^{\text{old}} + \left(\frac{\sqrt{z_{mk}^{\text{new}}} - \sqrt{z_{mk}^{\text{old}}}}{N_k^{\text{new}}} \right) (X_m - \mu_k^{\text{old}})$$

$$N_k^{\text{new}} = N_k^{\text{old}} + \sqrt{z_{mk}^{\text{new}}} - \sqrt{z_{mk}^{\text{old}}}$$

Ans