# CS181 Mini-Quiz Questions

## **Lecture 2: K-Means Clustering**

**Clustering Variants** Which of the following clustering algorithms uses a data example to represent each cluster?

- A) Agglomerative Clustering
- B) K-Means
- C) K-Nearest Neighbors
- D) K-Medoids

Answer: [D] K-Medoids is like K-Means, but rather than means, chooses a data example to represent each cluster.

**Convergence** True or False? Lloyd's algorithm is guaranteed to find the globally optimal solution to K-Means.

Answer: False: Lloyd's algorithm only converges to a local minimum.

Model Selection "Oversegmentation" in clustering refers to

- A) Partitioning the data into a large number of groups.
- B) Breaking data into many pieces.
- C) Adding branches to a dendrogram.
- D) Assigning the same datum to multiple clusters.

Answer: [A] When we oversegment, we're creating many clusters, possibly more than we need, in order to ensure that we have a sufficiently rich representation.

**K-Means++** Which of the following is NOT TRUE of the K-Means++ algorithm?

- A) It is a deterministic procedure.
- B) It offers theoretical guarantees.
- C) It is a way of initializing K-Means.
- D) All three of these are true.

Answer: [A] K-Means++ is a randomized procedure.

**Gap Statistic** Which of the following is NOT TRUE of the Gap Statistic approach to selecting *K* in K-Means?

- A It requires specifying a null model.
- B It requires synthesizing reference data.
- C It sums over the distances between clusters.
- D All of these are true.

Answer: [C] It sums over the distances between data within the same cluster.

# Lecture 3: Hierarchical Agglomerative Clustering

**Hierarchical Agglomerative Clustering** Which of the following is **not** true about hierarchical agglomerative clustering?

- A) The number of clusters grows with the size of the data.
- B) The method suffers from the curse of dimensionality.
- C) The distance between two groups is determined solely by the closest pairs between the groups.
- D) All of the above are true.

Answer: [C] The main decision in HAC is choosing the distance criterion. The shortest distance (single-linkage) is one of many distance metrics.

**HAC Dendrogram** True or False? In hierarchical agglomerative clustering, the distances between groups in the dendrogram produced by the clustering must be monotonically increasing for all linkage criteria: single-linkage, complete-linkage, average, and centroid.

Answer: False. The centroid criterion is not monotonic.

**Linkage Criterion** Which of the following linkage criterion in hierarchical agglomerative clustering produces compact clusters?

- A) Complete-linkage
- B) Average-linkage
- C) Centroid-linkage
- D) All of the above

Answer: [D] All of the above produce compact clusters. Single-linkage, however, produces stringy clusters (see Figure 4 in the notes).

**Average-Linkage Criterion** True or False? Average-linkage criterion produces the minimum spanning tree of the data.

Answer: False: Single-linkage criterion produces the MST.

**Divisive Clustering** True or False? Unlike K-means, divisive clustering is always deterministic. Answer: False: Divisive clustering is non-deterministic.

## **Lecture 4: Principal Component Analysis**

**Principal Components** True or false? In PCA, the top principal component is chosen using the smallest eigenvalue of the data covariance matrix.

Answer: False. The top principal component is chosen from the largest eigenvalue of the covariance matrix.

**Principal Components** True or false? In PCA, the top component is formed from a normalized non-linear combination of the features that has the largest variance.

Answer: False. Principal components are a linear combination of the features.

**Uses of PCA** Which of the following is NOT a use for principal component analysis?

- A) Lossy data compression
- B) Feature extraction
- C) Data visualization
- D) All of the above are true.

Answer: [D] All are uses of PCA.

#### **PCA Interpretation** Which of the following is a valid interpretation of PCA?

- A) The principal components vectors give the directions in the feature space along which the data are the most variable.
- B) The principal components provide low-dimensional surfaces that are closest to the data.
- C) Both A and B
- D) None of the above

Answer: [C] These are two different interpretations of PCA.

**Principal Components** True or false? The principal component vectors need to be unit length and orthogonal to each other.

Answer: True. The principal component vectors are orthonormal.

## **Lecture 5: Supervised Learning**

**Supervised Learning** Which of the following is NOT an example of supervised learning?

- A) Classification
- B) Regression
- C) Clustering
- D) All of the above are examples of supervised learning.

Answer: [C] Clustering is an example of unsupervised learning.

## **Supervised Learning** Which of the following statements is false?

- A) One reason for pre-processing the dataset is to speed up computation.
- B) In classification, we are interested in assigning each datum to a discrete-valued category.
- C) Regularization is a technique used to deal with the problem of overfitting by penalizing complexity.
- D) All of the above are true.

Answer: [D] All of the above are true.

#### **Probability theory** Which of the following statements is false?

- A) The posterior distribution is proportional to the likelihood function times the prior.
- B) The likelihood function is defined as the probability of the parameters given the data p(w|D).
- C) If *X* and *Y* are independent random variables, then P(X,Y) = P(X)P(Y).
- D) All of the above are true.

Answer: [B] The likelihood is defined as the probability of the data given the parameters p(D|w).

**Gaussian MLE** Which of the following statements is true about the maximum likelihood estimator of a Gaussian distribution?

- A) The maximum likelihood estimators are not available in closed form.
- B) The maximum likelihood estimator for the mean is biased.
- C) The maximum likelihood estimator for the variance is unbiased.
- D) None of the above are true.

Answer: [D] None of the above are true.

**Model Selection** True or false? In *S*-fold cross-validation, the data is partitioned into *S* groups. Model scores are averaged over multiple runs in which the model is trained on one of the groups and tested on the remaining S-1 groups of the data.

Answer: False. The S-1 groups are used to train the model and its performance is evaluated on the remaining group.

## **Lecture 6: Regression**

**Combining Features** True or false? Linear regression models the target values as a convex combination of the input features.

Answer: False. The weights are not required to sum to 1.

**Linear Functions** True or false? Linear regression requires the use of linear functions of the input variables.

Answer: False. More complex linear regression models include non-linear basis functions of the input variables.

**Basis Functions** Which of the following basis functions is closely related to the logistic function?

- A) The identity basis
- B) The polynomial basis
- C) The tanh basis
- D) The Fourier basis

Answer: [C] The hyperbolic tangent and logistic function are both sigmoids.

**Ordinary Least Squares** Which of the following is true about ordinary least squares (OLS) linear regression?

- A) The OLS method requires that noise in the model must be Gaussian-distributed.
- B) In a model with Gaussian noise, the parameters are the weights and the precision.
- C) To estimate the parameter solutions, we can use the method of maximum likelihood.
- D) Both A and B
- E) Both B and C

Answer: [E] Both B and C.

**Geometric Interpretation of Ordinary Least Squares** Which of the following is true about the geometric interpretation of ordinary least squares (OLS) linear regression?

- A) We can think of OLS as finding the point that corresponds to the choice of input that lies in the linear subspace closest to the target vector.
- B) We can think of OLS as finding the point in  $\mathbb{R}^d$ , where d is the number of dimensions of the data, that is equidistant from all the inputs.
- C) Both A and B.
- D) None of the above are true.

Answer: [A]

## Lecture 7: Regression, Continued

**Point Estimates** True or false? A frequentist treatment of the regression problem involves making a point estimate of the weights *w* based on the data and tries to interpret the uncertainty of the estimate by averaging over an ensemble of different data sets.

Answer: True.

**Mean Squared Error** True or false? The expected squared difference between the prediction function and the regression function is a function of the squared bias of the two functions and the variance of the prediction function.

Answer: True.

**Bayesian Linear Regression** Which of the following is **true** regarding a Bayesian approach to linear regression?

- A) A Bayesian modeling approach places a prior probability distribution over the weights, rather than using a point estimate, which is prone to overfitting.
- B) When the likelihood function is a Gaussian with known precision, the conjugate prior for the weights is a Gaussian distribution.
- C) The posterior distribution can be computed sequentially by setting the prior distribution to the posterior from the previous step.
- D) Both A and B.
- E) Both A and C.
- F) A, B, and C are true.

Answer: [F] A, B, and C are all true.

**MAP Estimate** True or false? The MAP estimate is the mode of the prior distribution. Answer: False. The MAP estimate is the mode of the posterior distribution.

**Predictive distribution** Which of the following is FALSE about the predictive distribution of a Bayesian linear regression model?

- A) The predictive distribution gives a distribution on target values for future unseen data.
- B) The predictive distribution involves integrating out the uncertainty associated with the parameter weights in the posterior distribution.
- C) The predictive distribution of a Gaussian posterior with unknown weights and precision is Gaussian.
- D) All of the above are true.

Answer: [C] When the precision is known, the predictive distribution is Gaussian. However, when the precision is also unknown, the predictive distribution takes the form of a Student's t-distribution.

#### **Lecture 8: Model Selection**

**Avoiding Overfitting** Which of the following are methods to avoid overfitting?

- A) Regularizing, using cross-validation to set the parameters
- B) Finding a distribution over model parameters instead of finding a point estimate
- C) Adding more parameters to the model
- D) Both A and B.
- E) Both A and C.
- F) A, B, and C are true.

Answer: [D] Both A and B. Adding parameters to the model increases the chance of overfitting.

**Model Selection** True or false? Model selection refers to optimizing the values taken on by parameters in a particular model.

Answer: False. Model selection refers to deciding which class of model to use.

**Marginal Likelihood** True or false? A common method of Bayesian model selection is calculating the marginal likelihood.

Answer: True.

**Kullback-Leibler Divergence** True or False? The KL divergence of two probability distributions goes to  $\infty$  when they are equal.

Answer: False. It goes to 0.

**Marginal Likelihood** The marginal likelihood penalizes complexity because:

- A) It explicitly adds a term that penalizes the number of parameters in the model.
- B) It leads to a tradeoff between the ability to fit a broader set of possible data and the goodness of fit.
- C) All of the above.
- D) None of the above.

Answer: [B] Marginal likelihood penalizes complexity because even though more complex models fit the data better, they are also represent a broader set of hypotheses that can fit a larger set of possible data.

### **Lecture 9: Linear Classification**

**Linear Separability** True or false? A dataset is said to be linearly separable if points in different classes *cannot* be divided into two classes by any linear equation.

Answer: False.

**Discriminant Function** True or false? If our discriminant function is  $y(\mathbf{x}) = \mathbf{w}^\mathsf{T} \mathbf{x} + w_0$ , why is  $w_0$  is called the bias term.

Answer: True.

#### **Multi-class Linear Discriminants** A one-versus the rest classifier:

- 1. Uses a single classifier that maps a data point to one of *K* classes.
- 2. Can lead to ambiguity in classification.
- 3. Uses many classifiers, each of which indicates whether a point is in a particular class.
- 4. A and B
- 5. B and C

Answer: [E] Since many classifiers are being used, there could be points that are marked to not be in any of the classes.

#### **Fisher's Linear Discriminant** The Fisher's Linear Discriminant:

- 1. Projects the data in a way that maximizes variances within each class.
- 2. Projects the data in a way that maximizes separation between each classes.
- 3. All of the above.
- 4. None of the above.

Answer: [B] Definition of Fisher's Linear Discriminant, see Bishop, p. 187.

#### **Perceptrons** A perceptron

- A) Typically gives continuous output.
- B) Typically gives output of -1 or 1.
- C) Uses a linear activation function to get the output.
- D) None of the above.

Answer: [B] A perceptron's activation function gives output of -1 or 1.

### Lecture 10: Probabilistic Classification

**Probabilistic Generative Models** True or False? Probabilistic generative models never give linear decision boundaries.

Answer: False. Some simple generative models give linear decision boundaries, such as Gaussians with identical variances.

#### **Generative Models** A probabilistic generative model

- A) is in contrast with discriminative models.
- B) views data as generated by sampling from several classes, and then sampling a class-conditional value.
- C) cannot be used to calculate the posterior explicitly.
- D) A and B
- E) B and C

Answer: [D] Generative models place full distributions on the data and are taken to be different than discriminative models, which only model the conditional distribution of the label. They model the probability of the class and the probability of the features given the class.

**Exponential Family** Which of the following is in the exponential family of distributions?

- A) Binomial distribution
- B) Gaussian distribution
- C) Both A and B
- D) All of the above

Answer: [D] These are both in the exponential family, as seen in Bishop, Section 4.2.4.

**Logistic Regression** True or false? Like regression, logistic regression takes in continuous inputs and returns estimates of the outputs.

Answer: False. Logistic regression is a binary classifier that takes in continuous inputs and returns the probability of being in each class.

**Probit Regression** Probit regression uses the following link function:

- A) Identity function
- B) Sigmoid function
- C) Cumulative distribution of Gaussian
- D) Any of the above

Answer: [C] The probit function is the cumulative distribution function of a zero mean, unit variance Gaussian.

#### Lecture 11: Neural Networks

**Neural Network Speed** True or False? As compared to other models with similar goals, neural networks are faster to train but slower to evaluate.

Answer: False. Neural networks are typically very slow to train, but can be evaluated on test data very rapidly, as they are feed-forward.

**Layer-to-layer transformations** How are the outputs from one layer typically transformed to inputs for the next layer in feed-forward neural networks?

- A) Inputs for one layer are linear combinations of outputs from the previous layer.
- B) Inputs for one layer are found by taking linear combinations of outputs from the previous layer, and then applying a non-continuous activation function.
- C) Inputs for one layer are found by taking linear combinations of outputs from the previous layer, and then applying a continuous, but non-differentiable activation function.
- D) Inputs for one layer are found by taking linear combinations of outputs from the previous layer, and then applying a continuous and differentiable activation function.
- E) None of the above

Answer: [D] See Bishop, Page 227.

**Activation Functions** What are common activation functions for multi-layer neural networks?

- A) Hyperbolic tangent function
- B) Logistic function
- C) All of the above.
- D) None of the above.

Answer: [C] S-shaped sigmoid curves are very popular.

**Gradient Descent** True or false? Stochastic gradient descent is often to handle gradient descent for large streams of data points.

Answer: True. It is an online version of gradient descent.

**Backpropagation** Which of the following is true of back-propagation?

- A) It is a way to perform gradient descent.
- B) The gradient for a particular weight in the network can be calculated directly from error terms of nodes for lower layers.
- C) Since the error function is convex, we only need to run back-propagation for one iteration.
- D) A and B
- E) A and C

Answer: [A] The gradient for a particular weight is calculated from error terms of nodes for layers after this weight. Also, back-propagation normally needs to be run for many iterations.

#### **Lecture 13: Decision Trees**

**Decision Trees and Interpretability** True or False? Decision trees, as compared to other models with similar goals, are hard to interpret.

Answer: False. Decision trees are easier to interpret since they have decision nodes that represent features.

**Learning from Truth Tables** True or False? Looking at all possible truth tables is a computationally feasible way to learn a decision tree.

Answer: False, there are  $2^{2^{D}}$  possible truth tables if D is the number of features.

**Entropy** If we are more certain about an event, the Shannon entropy gets:

- A) Bigger.
- B) Smaller.
- C) Depends.
- D) Stays the same.

Answer: [B] The Shannon entropy gets smaller as we get more certain since we need fewer bits to represent certainty. We can also see this through the formula in the notes.

**Mutual Information and Conditional Entropy** Do we choose attributes based on maximizing mutual information or conditional entropy when training a decision tree? Why?

- A) Conditional entropy, because it describes how much uncertainty we have in the outcome after seeing a given feature.
- B) Mutual information, because it describes how much uncertainty we have in the outcome after seeing a given feature.
- C) Mutual information, because it describes the *additional* information about the outcome we get from a given feature
- D) Mutual Information, because it tells us the extent to which a feature and the outcome are linearly related.

Answer: [C] See course notes, Section 1.4.

**Regularizing Decision Trees** Which of the following are ways to regularize when training decision trees?

- A) Early stopping.
- B) Pre-pruning or post-pruning.
- C) Adding nodes only if their mutual information is low enough.
- D) A and B
- E) All of the above.

Answer: [D] Early stopping and pre-pruning are ways to regularize. Another way of regularization is to add nodes only if their mutual information is high enough.

# Lecture 14: Max-Margin Classification

**Memory-based methods** Which of the following statements about memory-based methods is FALSE?

- A Linear regression is an example.
- B Nearest neighbors is an example.
- C It involves storing the entire training set in order to make predictions for future data.
- D They are generally fast to train but slow at making predictions for test data points.

Answer: (A) In linear regression, after we learn the weights, the training data is discarded and predictions are made purely on the learned parameter vector.

**Kernel functions** Which of the following statements about kernels functions is FALSE?

- A The kernel function is an inner product in a feature space.
- B One advantage of kernels is that it can be defined a diverse set of inputs, such as graphs, sets, strings, and text documents.
- C Homogenous kernels, also known as radial basis functions, depend only on the magnitude of the distance between the arguments of the kernel function.
- D All of the above are TRUE.

Answer: (E)

**Dual formulation** True or False? In the linear regression example, reformulating it in terms of a dual representation allows us to express the solution entirely in terms of the kernel function, rather than explicitly introducing the feature vector.

Answer: True.

**Valid kernels** True or False? A necessary and sufficient condition for testing whether a function is a valid kernel is by checking if the Gram matrix is positive semidefinite. Answer: True.

**Kernel engineering** True or False? Kernel engineering involves constructing new kernels from simpler kernels as building blocks.

Answer: True.

# **Lecture 15: Support Vector Machines**

**SVM Decision Boundary** True or False? In support vector machines, the decision boundary is chosen to be the one for which the margin is minimized.

Answer: False. It is chosen to be the one in which the margin is maximized.

## Support Vectors In SVMs, support vectors

- A satisfy the property that the product of the target t and the function y(x) is less than 1.
- B have properties that cause us to have to keep most of the data around when using SVMs.
- C lie on the maximum margin hyperplanes in the feature space.
- D are equivalent to the weights of a logistic regression model.

Answer: (C) They lie on the max margin hyperplanes. This allows us to discard all a significant portion of the data points (non-support vectors).

**Dual formulation** What of the following regarding the dual representation of the maximum margin problem is TRUE?

A It allows us to express the original constrained optimization problem, which involves minimizing over M variables, into a dual problem, which has N variables. Here N could be larger or smaller than M.

B It reformulates the problem using kernels rather than explicitly using the feature vector.

C Both A and B are TRUE.

D None of the above are TRUE.

Answer: (C) Both A and B are TRUE.

**Linearly Separable Data** True or False? Support vector machines require that the data must be linearly separable in the original feature space.

Answer: False.

**SVMs** Which of the following statements regarding SVMs is FALSE?

A SVMs can be used for both classification and regression.

B SVMs allow for points to be misclassified by introducing slack variables into the optimization problem.

C Both training and prediction phases use only the support vectors, rather than the entire dataset.

D All of the above are TRUE.

Answer: (C) Training uses the whole dataset.

#### **Lecture 16: Markov Decision Processes**

**Steps to MDP** True or False? In MDPs, given that agents go through states, actions, and rewards. It's possible for an agent to go directly from reward to an action.

Answer: False: An agent always transitions into a state after reward before deciding on an action.

Markov True or False? Markov assumption assumes that all information about an agent's past decisions and rewards are encapsulated in the current state and action.

Answer: True

**State Space** True or False? Given a state space S, the sum of P(s'|s) for all states s' in S is necessarily 1.

Answer: True.

**Runtime** What is the runtime of Expectimax Search algorithm with respect to the number of horizon?

- A Linear
- **B** Polynomial
- C Exponential
- D Factorial

Answer: C) It is proportional to the size of the search tree, which is exponential in the horizon.

**Space** Which matrix in the MDP model has the most number of elements?

- A State, S
- B Action, A
- C Reward, R
- D They are the same size.

Answer: C) It is a |S|x|A| matrix.

## Lecture 17: Value and Policy Iteration

**Policy Iteration** True or False? The policy at the finite convergence of policy iteration will always give you the optimal policy.

Answer: True. PI will converge and at convergence is optimal.

**Value Iteration** True or False? The value at the finite convergence of value iteration will always give you the optimal value.

Answer: False. See Section 3 of Lecture 17.

**Stationary Policy** An optimal stationary policy exists for:

- A Infinite Horizons
- **B** Finite Horizons
- C Both A and B
- D Neither

Answer: A. See Section 1.1 of Lecture 17.

**Discount Factors** As  $\gamma$  the discount factor approaches one, all EXCEPT which of the following happens to its value iteration steps?

- A The error bound increases
- B Convergence slows
- C Both A and B
- D Neither

Answer: C. See Section 1.1 of Lecture 17.

**Horizons** Value iteration approximates an infinite horizon problem by a finite horizon problem.

Answer: True

## **Lecture 18: Reinforcement Learning**

**Credit Assignment** True or False? Is the credit assignment problem circumvented in model-based learning?

Answer: True

**Model-based Approach** What is the size of the transition model learned by a model-based approach when there are N states and M actions?

- A N
- B M
- C NM
- $D N^2 M$

Answer: d)

**Q-learning** Which of the following is not an accurate description of the Q-learning algorithm?

- A Q-learning does not need to learn a transition model of size  $O(N^2M)$  for N states and M actions.
- B Q-learning avoids the need to perform planning while learning.
- C Q-learning usually requires a shorter period of experience than model-based approach to learn a good policy.
- D None of the above. (They are all correct)

Answer: c) Q-learning can be very slow in terms of the number of periods of experience required to learn a good policy than model-based approaches.

**Q-learning** True or False? Q-learning propagates as quickly for negative rewards as it does for positive ones.

Answer: False. For positive rewards, the number of trials required to filter backwards is linear in the number of intervening states. But for negative rewards it is exponential, because in each state every possible other action must also be ruled out before updating with a negative Q-value.

**Exploration** True or False? Greediness in the limit of infinite exploration requires that the probability of exploration tend to zero in the long run.

Answer: True

## Lecture 19: Partially Observable Markov Decision Processes

**POMDP Knowledge** True or False? In a POMDP, the agent knows the state it is in but not the actions available to it.

Answer: False. In a POMDP, the agent does not know its state, but does know its actions.

**POMDP History** True or False? In a POMDP, the optimal action at any given point in time depends not only on the agent's current observation, but also on the history of observations and actions it has taken hitherto.

Answer: True. Since the agent does not know its current state, the history is relevant in determining what the current state is likely to be.

**Optimal Policy** True or False? In a POMDP, sometimes the optimal policy dictates that the agent perform an action that may be suboptimal (e.g., choose an action with lower expected rewards) in order to collect information to update its future beliefs.

Ans: True.

**Policy Iteration** Which of the following are not approximate policy iteration method?

- A Finite memory policy
- B Finite action function
- C Finite state controller
- D None of the above. They all approximate policy iteration.

Ans: b)

**Belief states** True or False? Using belief states, we can formulate an agent's policy directly as a MDP.

Answer: True. This is a way to approach a POMDP.

#### **Lecture 20: Mixture Models**

**Latent Variable Formulation** True or False? Under the latent variable formulation of the Mixture of Gaussians model, there is a latent variable  $z_n$  for every observation  $x_n$ .

Answer: True. For each observation there is a corresponding latent variable indicating the latent class from which the observation was drawn.

**Responsibilities** For an observation x, the corresponding  $\gamma(z_k)$  quantities represent which of the following

- A The probability of observing *x* given that *x* comes from latent component *k*
- B The probability that latent component k is responsible for generating x
- C The marginal probability of observing something from latent component k
- D The marginal probability of observing x

Answer: (B). The  $\gamma(z_k)$  represent the probability of latent component k given the observation of x, which is to say the probability that latent component k generated x. (This is why we call them "responsibilities").

**Maximizing the Log-Likelihood** True or False? It is possible to maximize the Mixture of Gaussians log-likelihood (Bishop Eq. 9.14) without using the EM algorithm.

Answer: True. It is possible to use gradient-based approaches to optimize the log-likelihood directly.

**EM Guarantees** During each iteration of the EM algorithm (before convergence), which of the following is guaranteed to occur

- A The value of each  $\mu_k$  parameter increases
- B The value of each  $\pi_k$  parameter increases
- C The value of the log-likelihood increases
- D All of the above.

Answer: (C). Just the log-likelihood is guaranteed to increase at each iteration.

**M Step** We make use of which of the following quantities in updating the  $\Sigma_k$  during the M Step

- A The  $\gamma(z_{nk})$  from the E Step
- B The newly updated  $\mu_k$
- C The newly updated  $\pi_k$
- D (A) and (B)

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E (A) and (C)
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F (A), (B), and (C)
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Answer: (D). We just need the  $\gamma(z_k)$  and the new values of the  $\mu_k$  to update the  $\Sigma_k$ . We do not use the  $\pi_k$  in this update.

## **Lecture 21: Expectation Maximization**

**Goal** True or False? The goal of the EM algorithm is to find maximum likelihood solutions for models having latent variables.

Answer: True

- E The "expectation" in the EM algorithm refers to
  - A The expected values of the model parameters.
  - B The expected value of the log likelihood.
  - C The expected values of the data points.
  - D The expected values of the latent variables.

Answer: b)

**M** The "maximization" part of the EM algorithm maximizes an objective function with respect to what?

- A The model hyperparameters.
- B The latent variables.
- C The model parameters.
- D The data points.

Answer: c)

**Assignment** True or False? K-means algorithm performs a hard assignment of data points to clusters whereas the EM algorithm makes a soft assignment based on the posterior probabilities.

Answer: True

**Variables** True or False? In practice, we are often given the complete data set X, Z, where X is the data and Z is the latent variable.

Answer: False. In practice, we often only know the posterior distribution of  $p(Z|X,\theta)$  and can only consider the expected value under the posterior distribution of the latent variable.

#### Lecture 22: Hidden Markov Models

**Markov** True or False? In a Markov model,  $p(x_n|x_1, x_2, x_{n-1}) = p(x_n|x_{n-1})$ .

Answer: True. The Markov property means that the distribution over the next state is independent of the past, given the current state.

**Markov vs. iid** What is the advantage of a Markov model over a model that treats observations as i.i.d.?

- A Markov model takes into account sequential patterns in data.
- B Markov model is easier to compute.
- C Markov model has less parameters to tune.
- D None of the above.

Answer: A)

**HMM** True or False? In homogenous HMM models, all of the conditional distributions for the latent variables share the same parameters. The same applies to the emission distributions.

Answer: True

**Alpha** In the forward-backward algorithm, what does the  $\alpha$  represent?

- A The joint probability of the observations and the latent variable.
- B The marginal probability of the observations.
- C The marginal probability of the latent variable.
- D The conditional probability of the observations given the latent variable.

Answer: A)

**Beta** In the forward-backward algorithm, what does the  $\beta$  represent?

- A The joint probability of the observations and the latent variable.
- B The marginal probability of the observations.
- C The marginal probability of the latent variable.
- D The conditional probability of the observations from time n+1 to N, given the latent variable.

Answer: D)