

# Artificial Intelligence—Spring 2022

## Homework 5

Issued: Apr. 18<sup>th</sup>, 2022

Due: Apr. 25<sup>th</sup>, 2022

### Problem 1

Solutions:

$\therefore P(y|x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(y-(\theta_1 x + \theta_2))^2}{2\sigma^2}}$ , and the data points are  $(x_j, y_j)$

$$\therefore L = \sum_{j=1}^N \log \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(y_j-(\theta_1 x_j + \theta_2))^2}{2\sigma^2}} = -\sum_{j=1}^N \frac{(y_j-(\theta_1 x_j + \theta_2))^2}{2\sigma^2} - N(\log \sqrt{2\pi} + \log \sigma)$$

Let the derivatives equal to 0, we have:

$$\frac{\partial L}{\partial \theta_1} = -\sum_{j=1}^N \frac{x_j(y_j - (\theta_1 x_j + \theta_2))}{\sigma^2} = 0 \quad (1)$$

$$\frac{\partial L}{\partial \theta_2} = -\sum_{j=1}^N \frac{y_j - (\theta_1 x_j + \theta_2)}{\sigma^2} = 0 \quad (2)$$

$$\frac{\partial L}{\partial \sigma} = \sum_{j=1}^N \frac{(y_j - (\theta_1 x_j + \theta_2))^2}{\sigma^3} - \frac{N}{\sigma} = 0 \quad (3)$$

Solve Equations (1)-(3), we can obtain that

$$\theta_1 = \frac{N \sum_{j=1}^N x_j y_j - (\sum_{j=1}^N y_j)(\sum_{j=1}^N x_j)}{N \sum_{j=1}^N x_j^2 - (\sum_{j=1}^N x_j)^2}$$

$$\theta_2 = \frac{1}{N} \sum_{j=1}^N (y_j - \theta_1 x_j)$$

$$\sigma = \sqrt{\frac{\sum_{j=1}^N (y_j - (\theta_1 x_j + \theta_2))^2}{N}}$$

### Problem 2

Solutions:

a.  $\therefore P(Y = \text{true}) = \pi$

$$\therefore P(Y = \text{false}) = (1 - \pi)$$

$\therefore p$  of the  $N$  samples are positive and  $n$  of the  $N$  are negative

$\therefore$  the probability of seeing this particular sequence of examples is  $l = \pi^p (1 - \pi)^n$

and the log likelihood is  $L = p \log \pi + n \log(1 - \pi)$

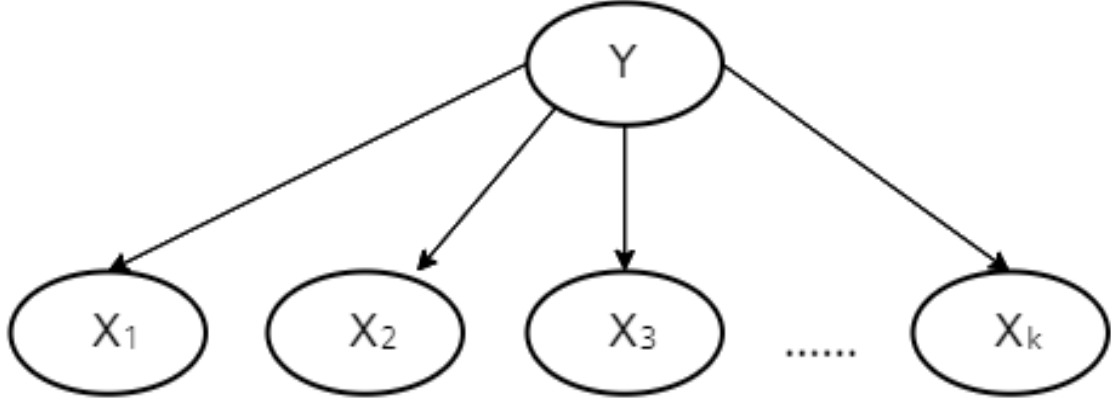
b. Let the derivative equal to 0, that is

$$\frac{\partial L}{\partial \pi} = \frac{p}{\pi} + \frac{n}{\pi - 1} = 0$$

and we obtain

$$\pi = \frac{p}{n+p} = \frac{p}{N}$$

c. According to the sumption, we have the Bayes network as follows:



d. According to the additional notation,

$$P(X_i = true|Y = true) = \alpha_i$$

$$P(X_i = true|Y = false) = \beta_i$$

Therefore, the likelihood for the data including the attributes is:

$$l = \pi^p [\prod_{i=1}^k \alpha_i^{p_i^+} (1 - \alpha_i)^{n_i^+}] \times (1 - \pi)^n [\prod_{i=1}^k \beta_i^{p_i^-} (1 - \beta_i)^{n_i^-}]$$

that is,

$$l = \pi^p (1 - \pi)^n \prod_{i=1}^k \alpha_i^{p_i^+} \beta_i^{p_i^-} (1 - \alpha_i)^{n_i^+} (1 - \beta_i)^{n_i^-}$$

and the log likelihood is

$$L = p \log \pi + n \log(1 - \pi) + \sum_{i=1}^k [p_i^+ \log \alpha_i + p_i^- \log \beta_i + n_i^+ \log(1 - \alpha_i) + n_i^- \log(1 - \beta_i)]$$

e. Let the derivative equal to 0, we have:

$$\frac{\partial L}{\partial \alpha_i} = \frac{p_i^+}{\alpha_i} + \frac{n_i^+}{\alpha_i - 1} = 0$$

$$\frac{\partial L}{\partial \beta_i} = \frac{p_i^-}{\beta_i} + \frac{n_i^-}{\beta_i - 1} = 0$$

and the solution for these two equaltions are:

$$\alpha_i = \frac{p_i^+}{n_i^+ + p_i^+}$$

$$\beta_i = \frac{p_i^-}{n_i^- + p_i^-}$$

In words, the value of  $\alpha_i$  represents the proportion that  $X_i = \textit{true}$  given  $Y = \textit{true}$  and the value of  $\beta_i$  represents the proportion that  $X_i = \textit{true}$  given  $Y = \textit{false}$ .