



KTH Electrical Engineering

Solutions to Exam in Pattern Recognition EN2202

Date: Monday, Oct 18, 2010, 08:00 – 13:00

Place: V35, L1.

Allowed: Beta (or corresponding), calculator with empty memory. No notes!

Grades: A: 31p; B: 27p; C: 23p; D: 20p; E: 17; of max 25p + 10p project bonus.

Language: Swedish or English.

Results: Friday Nov 5, 2010.

Review: At KTH-S3/ STEX, Osquldas v. 10.

Good Luck!

Please do the **Course Evaluation!** See the course web page.

1 In a given pattern-classification application there are two source categories, here called $S = 1$ and $S = 2$. These two source types are known to occur with equal probabilities. The classifier input is a feature vector $\mathbf{X} = (X_1, X_2)^T$ with two elements that are *non-negative* and statistically *independent* of each other. Depending on the source category $S = i$, each feature vector element X_k , with $k = 1$ or $k = 2$ has an *exponential* conditional distribution, with probability density functions of the form

$$f_{X_k|S}(x_k|i) = \begin{cases} \lambda_{ik} e^{-\lambda_{ik} x_k}, & 0 \leq x_k \\ 0, & x_k < 0 \end{cases}$$

The distribution parameters are exactly known:

$$S = 1 : \quad \begin{cases} \lambda_{11} = 1 \\ \lambda_{12} = 2 \end{cases} \quad S = 2 : \quad \begin{cases} \lambda_{21} = 2 \\ \lambda_{22} = 1 \end{cases}$$

(a) Design an optimal classifier that can guess the source category with minimum error probability, and simplify the classifier to show that it is possible to make optimal decisions using a single *linear* discriminant function of the type $g(x_1, x_2) = ax_1 + bx_2 + c$, with a threshold mechanism. (3p)

Solution: As both source alternatives are equally probable, we use the *Maximum Likelihood* decision rule. As the two feature elements are independent, the feature-vector density is just the product of the density functions for the feature elements. We can use a single discriminant function

$$\begin{aligned} g(\mathbf{x}) &= \ln f_{\mathbf{X}|S}(\mathbf{x}|1) - \ln f_{\mathbf{X}|S}(\mathbf{x}|2) = \\ &= \ln \lambda_{11} - \lambda_{11}x_1 + \ln \lambda_{12} - \lambda_{12}x_2 - \ln \lambda_{21} + \lambda_{21}x_1 - \ln \lambda_{22} + \lambda_{22}x_2 = \\ &= \ln \frac{\lambda_{11}\lambda_{12}}{\lambda_{21}\lambda_{22}} + (\lambda_{21} - \lambda_{11})x_1 + (\lambda_{22} - \lambda_{12})x_2 = x_1 - x_2 \end{aligned}$$

Thus, the classifier should use the decision rule

$$d(x_1, x_2) = \begin{cases} 1, & x_1 > x_2 \\ 2, & \text{otherwise} \end{cases}$$

(b) What is the conditional probability that the source category was $S = 1$, given an observed feature vector $\mathbf{x} = (1, 2)^T$? (1p)

Solution: Using Bayes rule, we have

$$\begin{aligned} P(S = 1|\mathbf{X} = \mathbf{x}) &= \frac{f_{\mathbf{X}|S}(\mathbf{x}|1)}{f_{\mathbf{X}|S}(\mathbf{x}|1) + f_{\mathbf{X}|S}(\mathbf{x}|2)} = \\ &= \frac{\lambda_{11}e^{-\lambda_{11}x_1}\lambda_{12}e^{-\lambda_{12}x_2}}{\lambda_{11}e^{-\lambda_{11}x_1}\lambda_{12}e^{-\lambda_{12}x_2} + \lambda_{21}e^{-\lambda_{21}x_1}\lambda_{22}e^{-\lambda_{22}x_2}} = \\ &= \frac{e^{-x_1-2x_2}}{e^{-x_1-2x_2} + e^{-2x_1-x_2}} = \frac{e^{-5}}{e^{-5} + e^{-4}} = \frac{1}{1 + e} \end{aligned}$$

(c) What is the probability of correct decisions, using the optimal classifier? (1p)

Solution: As both source probabilities are equal, the probability of correct decision is

$$P_c = P(d(\mathbf{X}) = 1|S = 1)P(S = 1) + P(d(\mathbf{X}) = 2|S = 2)P(S = 2) = P(d(\mathbf{X}) = 1|S = 1)$$

The decision region R_1 for $d = 1$ is the half quadrant between the line $x_2 = 0$ and the diagonal line $x_1 = x_2$. The conditional probability of observing a feature vector in this region, given $S = 1$, is

$$\begin{aligned} P(X \in R_1|S = 1) &= \int_0^\infty \int_0^{x_1} f_{X_1|S}(x_1|1)f_{X_2|S}(x_2|1)dx_2dx_1 \\ &= \int_0^\infty f_{X_1|S}(x_1|1) \left[\int_0^{x_1} f_{X_2|S}(x_2|1)dx_2 \right] dx_1 = \\ &= \int_0^\infty \lambda_{11}e^{-\lambda_{11}x_1} \left[\int_0^{x_1} \lambda_{12}e^{-\lambda_{12}x_2}dx_2 \right] dx_1 = \\ &= \int_0^\infty \lambda_{11}e^{-\lambda_{11}x_1} [1 - e^{-\lambda_{12}x_1}] dx_1 = \\ &= \int_0^\infty \lambda_{11}e^{-\lambda_{11}x_1} [1 - e^{-\lambda_{12}x_1}] dx_1 = \\ &= 1 - \int_0^\infty \lambda_{11}e^{-(\lambda_{11}+\lambda_{12})x_1}dx_1 = 1 - \frac{\lambda_{11}}{\lambda_{11} + \lambda_{12}} = \frac{2}{3} \end{aligned}$$

2 Determine for each of the following statements whether it is *true* or *false*.

No motivation is required, but you should be certain about your choice. For each statement, a correct answer gives +1 point, no answer gives 0 points, but an incorrect answer gives -1 point! A negative sum in this problem will count as 0. The final result can be any integer from 0 to the maximum of (5p).

(a) A probability density function for a K -dimensional feature vector \mathbf{X} , of the Gaussian mixture model (GMM) type with M Gaussian components,

$$f_{\mathbf{X}}(\mathbf{x}) = \sum_{m=1}^M w_m \frac{1}{(2\pi)^{K/2} \sqrt{\det C_m}} e^{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu}_m)^T C_m^{-1}(\mathbf{x}-\boldsymbol{\mu}_m)}$$

with *diagonal* covariance matrices C_m , can only model feature vectors \mathbf{X} with statistically *independent* elements X_k .

Solution: FALSE. If the mean vectors $\boldsymbol{\mu}_m$ are different for different m , the GMM can model many dependencies between feature elements. For example, in $K = 2$ dimensions, we can place the GMM mean vectors along the line $x_1 = x_2$, and then X_1 and X_2 are clearly correlated.

(b) In a *left-right* hidden Markov model (HMM), the *state duration* D_n (i.e., the number of consecutive time instances t where the state remains at $S_t = n$), is a random variable that approaches a Gaussian distribution, if the total number of states, N , is very large, and $1 \ll n \ll N$.

Solution: FALSE. In a regular HMM the state duration D_n always has a geometric distribution, with the maximum probability for $D = 1$.

(c) You have previously trained a Gaussian density function on a training set of scalar feature values. Now you need to modify the feature extractor so that all numerical feature values in the training set are scaled by a factor $c > 1$. If you then re-train the Gaussian density function with the scaled training data, all probability-density values will be increased by the same factor c .

Solution: FALSE. If features are transformed as $Y = cX$, the probability density $f_Y(y) = \frac{1}{c}f_X(x)$, because the integral of the density equals 1 in both cases.

(d) A Markov chain with the following initial state probabilities and state transition probabilities is *ergodic*:

$$\text{Initial prob.: } q = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}; \quad \text{Transition prob.: } A = \begin{pmatrix} 0.9 & 0.1 & 0 \\ 0.5 & 0 & 0.5 \\ 0.1 & 0 & 0.9 \end{pmatrix};$$

Solution: TRUE. The Markov chain is ergodic because it is irreducible and aperiodic.

(e) Given an observed output sequence $\underline{x} = (x_1, \dots, x_T)$ from a hidden Markov model λ , we can use the results of the *Viterbi* algorithm to calculate the conditional state probability

$$P(S_t = i | (x_1, \dots, x_t), \lambda)$$

for any i and any $1 \leq t \leq T$.

Solution: FALSE. The Viterbi algorithm can only find the most probable state sequence, and the probability of that particular sequence.

3 You can observe some elements of the output sequence $\mathbf{x} = (x_1, \dots, x_t, \dots)$ from a discrete hidden Markov source, but you do not know the corresponding internal state sequence $\mathbf{S} = (S_1, \dots, S_t, \dots)$ in the source. The initial state probability vector is

$$q = \begin{pmatrix} 0.2 \\ 0.8 \end{pmatrix}, \text{ with elements } P(S_1 = i).$$

The state transition probability matrix is

$$A = \begin{pmatrix} 0.6 & 0.4 \\ 0.1 & 0.9 \end{pmatrix}, \text{ with elements } a_{ij} = P(S_{t+1} = j | S_t = i).$$

The output probability matrix is

$$B = \begin{pmatrix} 0.1 & 0.4 & 0.5 \\ 0.7 & 0.2 & 0.1 \end{pmatrix}, \text{ with elements } b_{ik} = P(X_t = k | S_t = i).$$

(a) Calculate $P(X_2 = 3)$. (2p)

Solution: The Markov chain is stationary; the stationarity is verified by showing that $A^T q = q$.

Therefore, the unconditional state probabilities are $P(S_t = i) = P(S_1 = i) = q_i$, for any t .

$$\begin{aligned} P(X_2 = 3) &= \sum_i P(X_2 = 3 \cap S_2 = i) = \\ &= P(X_2 = 3 | S_2 = 1)P(S_2 = 1) + P(X_2 = 3 | S_2 = 2)P(S_2 = 2) = \\ &= b_{13}q_1 + b_{23}q_2 = 0.5 \cdot 0.2 + 0.1 \cdot 0.8 = 0.18 \end{aligned}$$

(b) Calculate $P(S_3 = 1 | S_1 = 1 \cap X_1 = 3 \cap X_2 = 3 \cap S_4 = 1 \cap X_4 = 3)$. (3p)

Solution: Given S_1 and S_4 , S_3 is statistically independent of X_1 and X_4 , so we have

$$\begin{aligned} P(S_3 = 1 | S_1 = 1 \cap X_1 = 3 \cap X_2 = 3 \cap S_4 = 1 \cap X_4 = 3) &= \\ &= P(S_3 = 1 | S_1 = 1 \cap X_2 = 3 \cap S_4 = 1) = \\ &= \frac{P(X_2 = 3 \cap S_3 = 1 \cap S_4 = 1 | S_1 = 1)}{P(X_2 = 3 \cap S_3 = 1 \cap S_4 = 1 | S_1 = 1) + P(X_2 = 3 \cap S_3 = 2 \cap S_4 = 1 | S_1 = 1)} \end{aligned}$$

To calculate the probabilities needed in this expression, we first note the two possibilities for S_2 , and calculate

$$\begin{aligned} P(S_2 = i \cap X_2 = 3 \cap S_3 = 1 \cap S_4 = 1 | S_1 = 1) &= a_{1i}b_{i3}a_{i1}a_{11} \\ P(S_2 = i \cap X_2 = 3 \cap S_3 = 2 \cap S_4 = 1 | S_1 = 1) &= a_{1i}b_{i3}a_{i2}a_{21} \end{aligned}$$

Summing over the two possible values for S_2 , we obtain the two desired probabilities as

$$\begin{aligned} P(X_2 = 3 \cap S_3 = 1 \cap S_4 = 1 | S_1 = 1) &= a_{11}b_{13}a_{11}a_{11} + a_{12}b_{23}a_{21}a_{11} \\ P(X_2 = 3 \cap S_3 = 2 \cap S_4 = 1 | S_1 = 1) &= a_{11}b_{13}a_{12}a_{21} + a_{12}b_{23}a_{22}a_{21} \end{aligned}$$

Thus,

$$\begin{aligned} P(S_3 = 1 | S_1 = 1 \cap X_2 = 3 \cap S_4 = 1) &= \\ &= \frac{a_{11}b_{13}a_{11}a_{11} + a_{12}b_{23}a_{21}a_{11}}{a_{11}b_{13}a_{11}a_{11} + a_{12}b_{23}a_{21}a_{11} + a_{11}b_{13}a_{12}a_{21} + a_{12}b_{23}a_{22}a_{21}} \end{aligned}$$

4 You have good reasons to assume that the lifetime of your company's products has an exponential distribution, i.e., the lifetime X for any produced item has a conditional probability density function of the form

$$f_{X|W}(x|w) = we^{-wx}, \quad \text{with } E[X|W = w] = \frac{1}{w}, \quad \text{var}[X|W = w] = \frac{1}{w^2}$$

given that the parameter $w > 0$, the failure rate, is exactly known. However, as this parameter is not known, we now regard it as an outcome of a random variable W . In a sample of N items taken at random from the production, you have observed the lifetimes $\underline{x} = (x_1, \dots, x_N)$. Now you will apply Bayesian estimation to determine the predictive density function for the lifetime X_{N+1} of any future product item, given the observed sequence \underline{x} .

(a) Show that the gamma density function is a suitable *conjugate density* form for the parameter W . The gamma density function can be written as

$$f_W(w) = \frac{b^a}{\Gamma(a)} w^{a-1} e^{-bw}, \quad \text{and } E[W] = \frac{a}{b}, \quad \text{var}[W] = \frac{a}{b^2}$$

with hyperparameters $a > 0$ and $b > 0$. (1p)

Solution: Assuming the prior parameter density has the gamma form with hyperparameters a_0, b_0 , then the posterior parameter density, given an observed sequence \underline{x} , has the form

$$\begin{aligned} f_{W|\underline{x}}(w|(x_1, \dots, x_N)) &\propto f_{\underline{x}|W}((x_1, \dots, x_N)|w) f_W(w) = \left[\prod_{n=1}^N f_{X|W}(x_n|w) \right] f_W(w) \propto \\ &\propto \left[\prod_{n=1}^N w e^{-wx_n} \right] w^{a_0-1} e^{-b_0 w} = w^{a_0+N-1} e^{-w(b_0 + \sum_{n=1}^N x_n)} \end{aligned}$$

(Here, we have also assumed that the different observations x_n are conditionally independent, given w .) Thus, the posterior density has again the gamma form, which is the requirement for a *conjugate density*. The posterior hyperparameters are

$$a_N = a_0 + N; \quad b_N = b_0 + \sum_{n=1}^N x_n$$

(b) Determine the non-informative Jeffreys prior density function $f_W(w)$ for the parameter W and express the result in terms of hyperparameters a_0 and b_0 for the gamma density function. (1p)

Hint: Jeffreys prior is defined as

$$f_W(w) \propto \sqrt{E_X \left[\left(\frac{\partial \ln f_{X|W}(X|w)}{\partial w} \right)^2 \right]}$$

Solution: Following the definition of Jeffreys prior, we have

$$\begin{aligned}\frac{\partial \ln f_{X|W}(X|w)}{\partial w} &= \frac{\partial (\ln w - wX)}{\partial w} = \frac{1}{w} - X = E_X[X|w] - X \\ \left(\frac{\partial \ln f_{X|W}(X|w)}{\partial w} \right)^2 &= \left(\frac{1}{w} - X \right)^2 = (E_X[X|w] - X)^2 \\ E_X \left[\left(\frac{\partial \ln f_{X|W}(X|w)}{\partial w} \right)^2 \right] &= E_X \left[(E_X[X|w] - X)^2 | w \right] = \text{var}[X|w] = \frac{1}{w^2}\end{aligned}$$

Thus, Jeffreys prior has the form

$$f_W(w) \propto \frac{1}{w}$$

This can be seen as a gamma density with hyperparameters $a_0 \rightarrow 0$; $b_0 \rightarrow 0$.

(c) Determine the predictive density function $f_{X_{N+1}|\underline{X}}(x|(x_1, \dots, x_N))$. (3p)

Hint: If you could not determine the non-informative Jeffreys prior density, it is allowed to use any values for the prior gamma hyperparameters a_0 and b_0 here.

Solution: We have already shown in (a), that the posterior parameter density is a gamma density with hyperparameters

$$a_N = a_0 + N; \quad b_N = b_0 + \sum_{n=1}^N x_n$$

Including the normalization factors, we have

$$f_{W|\underline{X}}(w|\underline{x}) = \frac{b_N^{a_N}}{\Gamma(a_N)} w^{a_N-1} e^{-b_N w}$$

The predictive density for any single future observation is then

$$\begin{aligned}f_{X_{N+1}|\underline{X}}(x|\underline{x}) &= \int_0^\infty f_{X|W}(x|w) f_{W|\underline{X}}(w|\underline{x}) dw = \\ &= \int_0^\infty w e^{-wx} \frac{b_N^{a_N}}{\Gamma(a_N)} w^{a_N-1} e^{-b_N w} dw = \\ &= \frac{b_N^{a_N}}{\Gamma(a_N)} \int_0^\infty w^{a_N+1-1} e^{-(b_N+x)w} dw = \frac{b_N^{a_N}}{\Gamma(a_N)} \frac{\Gamma(a_N+1)}{(b_N+x)^{a_N+1}}\end{aligned}$$

Here, the last integral is found simply by observing that it must be the inverse of the normalization constant for a gamma density with hyperparameters $a_N + 1$ and $b_N + x$. The result can be further simplified by using the recursive relation $\Gamma(z+1) = z\Gamma(z)$ for the gamma function:

$$f_{X_{N+1}|\underline{X}}(x|\underline{x}) = \frac{a_N}{b_N} \left(\frac{b_N}{b_N+x} \right)^{a_N+1} = \frac{a_N}{b_N} \left(1 + \frac{x}{b_N} \right)^{-a_N-1}$$

Using the non-informative prior hyperparameters $a_0 \rightarrow 0$ and $b_0 \rightarrow 0$, it may be instructive to express the result in terms of the observed average lifetime

$$\bar{x} = \frac{\sum_{n=1}^N x_n}{N} = \frac{b_N}{a_N}$$

Then the predictive distribution can also be written as

$$f_{X_{N+1}|\underline{X}}(x|\underline{x}) = \frac{1}{\bar{x}} \left(1 + \frac{x}{N\bar{x}}\right)^{-N-1}$$

For large N , this function approaches again the exponential form, with the parameter $w \rightarrow 1/\bar{x}$:

$$\lim_{N \rightarrow \infty} f_{X_{N+1}|\underline{X}}(x|\underline{x}) = \frac{1}{\bar{x}} e^{-x/\bar{x}}$$

5 A sequence of scalar random values (X_1, \dots, X_t, \dots) is generated by the algorithm

$$X_t = cZ_tW_t$$

Here, c is a real-valued constant. The Z_t and W_t values cannot be observed directly. W_t is for every t a Gaussian random variable with mean 0 and variance 1. The random sequence $\underline{Z} = (Z_1, \dots, Z_t, \dots)$ contains discrete elements Z_t that can be either $Z_t = 1$ or $Z_t = 2$. All W elements are statistically independent of all Z elements. All W_t values are statistically independent across different t , but the Z_t values have the following conditional probability mass distribution:

$$\begin{aligned} P(Z_1 = 1) &= 1 \\ P(Z_{t+1} = 2 | Z_t = 1) &= 2r \\ P(Z_{t+1} = 1 | Z_t = 2) &= r \end{aligned}$$

The constant r is exactly known, but c is initially known only as a crude approximation. You have observed a sequence $\underline{x} = (x_1, \dots, x_t, \dots, x_T)$ generated by this source. As the source can be described as an HMM, we assume you have already used the forward-backward algorithms to determine the conditional state probabilities at any t , given the observation and the previous parameter value c :

$$\begin{aligned} \gamma_{1,t} &= P(Z_t = 1 | \underline{x}, c) \\ \gamma_{2,t} &= P(Z_t = 2 | \underline{x}, c) = 1 - \gamma_{1,t} \end{aligned}$$

Now regard all the $\gamma_{i,t}$ values as known, and apply the EM algorithm to determine an update formula to obtain an improved estimate c^{new} , given the initial approximate value c and the observed sequence $\underline{x} = (x_1, \dots, x_T)$. (5p)

Hint: Each step in the EM algorithm should maximize the help function

$$Q(c', c) = E_{\underline{Z}} [\ln P(\underline{Z}, \underline{x} | c') | \underline{x}, c]$$

Solution: The EM help function is

$$\begin{aligned} Q(c', c) &= E_{\underline{Z}} [\ln P(\underline{Z}, \underline{x} | c') | \underline{x}, c] = \\ &= \sum_{z_1=1}^2 \cdots \sum_{z_T=1}^2 P(\underline{Z} = (z_1, \dots, z_T) | \underline{x}, c) \cdot \ln P(\underline{Z} = (z_1, \dots, z_T) \cap \underline{x} | c') \end{aligned}$$

The \underline{Z} sequence results from a Markov chain with known initial probabilities q_i and transition probabilities a_{ij} , given in terms of r . Thus, we can express the probability for any specific \underline{Z} and \underline{x} sequences as

$$P(\underline{Z} = (z_1, \dots, z_T) \cap \underline{x} | c') = q_{z_1} b_{z_1}(x_1) a_{z_1 z_2} b_{z_2}(x_2) \cdots a_{z_{T-1} z_T} b_{z_T}(x_T)$$

Here only the b_{z_t} factors depend on the unknown parameter c' . The state-conditional density functions for X_t are Gaussian, with zero mean, and

$$\text{var}[X_t | Z_t = 1, c'] = c'^2; \quad \text{var}[X_t | Z_t = 2, c'] = 4c'^2$$

Thus, the density functions are

$$b_1(x) = \frac{1}{\sqrt{2\pi}c'} e^{-x^2/2c'^2}; \quad b_2(x) = \frac{1}{\sqrt{2\pi}2c'} e^{-x^2/8c'^2}$$

We note that all the factors that do not depend on c' only contribute a constant term in $Q(c', c)$. Therefore, maximizing Q is the same as maximizing

$$\begin{aligned} q(c', c) &= \sum_{z_1=1}^2 \cdots \sum_{z_T=1}^2 P(\underline{Z} = (z_1, \dots, z_T) | \underline{x}, c) \cdot \sum_{t=1}^T \ln b_{z_t}(x_t) = \\ &= \sum_{t=1}^T \sum_{z_t=1}^2 \underbrace{P(Z_t = z_t | \underline{x}, c)}_{=\gamma_{z_t,t}} \ln b_{z_t}(x_t) \cdot \\ &\quad \cdot \underbrace{\sum_{z_1=1}^2 \cdots \sum_{z_{t-1}=1}^2 \sum_{z_{t+1}=1}^2 \cdots \sum_{z_T=1}^2 P((z_1, \dots, z_{t-1}, z_{t+1}, \dots, z_T) | Z_t = z_t, c)}_{=1} = \\ &= \sum_{t=1}^T \gamma_{1,t} \ln b_1(x_t | c') + \gamma_{2,t} \ln b_2(x_t | c') = \\ &= \sum_{t=1}^T \gamma_{1,t} (-\ln c' - x^2/2c'^2) + (1 - \gamma_{1,t}) (-\ln c' - x^2/8c'^2) + \text{const.} = \\ &= -T \ln c' - \frac{1}{2c'^2} \sum_{t=1}^T \gamma_{1,t} x_t^2 + \frac{1 - \gamma_{1,t}}{4} x_t^2 + \text{const.} \end{aligned}$$

A necessary condition for maximum is

$$0 = \frac{\partial q(c', c)}{\partial c'} = -\frac{T}{c'} + \frac{1}{c'^3} \sum_{t=1}^T \left(\frac{1}{4} + \frac{3\gamma_{1,t}}{4} \right) x_t^2$$

This equation has the solution

$$c'^2 = \frac{1}{T} \sum_{t=1}^T \left(\frac{1}{4} + \frac{3\gamma_{1,t}}{4} \right) x_t^2$$

which is the desired update equation.

This result makes sense, intuitively. Whenever $\gamma_{1,t}$ is near 1, the observed x_t^2 contributes with weight 1 to the variance which is c'^2 if $Z_t = 1$. Whenever $\gamma_{1,t}$ is near 0, i.e., $\gamma_{2,t}$ is near 1, the observed x_t^2 contributes with weight $1/4$ to c'^2 , and, thus, with weight 1 to the variance which is $4c'^2$ when $Z_t = 2$.