

Natural Language Processing
Homework-1
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2. The entropy of a discrete random variable X is defined as (use base e for all log operations unless specified otherwise):

$$H(X) = - \sum_{x \in X} P(x) \log P(x)$$

- (a) Compute the entropy of the distribution $P(x) = \text{Multinomial}([0.2, 0.3, 0.5])$. [3 pts]
 (b) Compute the entropy of the uniform distribution $P(x) = \frac{1}{m} \forall x \in [1, m]$. [3 pts]
 (c) Consider the entropy of the joint distribution $P(X, Y)$:

$$H(X, Y) = - \sum_{x \in X} \sum_{y \in Y} P(x, y) \log P(x, y)$$

How does this entropy relate to $H(X)$ and $H(Y)$, (i.e. the entropies of the marginal distributions) when X and Y are independent? [4 pts]

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2. $H(X) = - \sum_{x \in X} P(x) \log P(x)$

Q: $P(x) = \text{Multinomial}([0.2, 0.3, 0.5])$

Entropy $\Rightarrow H(X) = - [0.2 \log 0.2, 0.3 \log 0.3, 0.5 \log 0.5]$
 $= [0.32, 0.36, 0.34]$

(b): Entropy of uniform distribution

$$\begin{aligned} P(x) &= \frac{1}{m} \quad \forall x \in [1, m] \\ H(X) &= - \sum_{x=1}^m P(x) \log P(x) \\ &= - \sum_{x=1}^m \frac{1}{m} \log \frac{1}{m} \\ \log m &= u \\ dm &= du \\ \frac{1}{m} dm &= du \\ &= - \int_1^m u du \\ &= - \left[\frac{u^2}{2} \right]_1^m = - \left[\frac{m^2}{2} - \frac{1}{2} \right] \\ &= \frac{m^2 - 1}{2} \end{aligned}$$

(c): Entropy of Joint Prob. distribution $P(X, Y)$

$$H(X, Y) = - \sum \sum P(x, y) \log P(x, y)$$

When X and Y are independent then:

$$H(Y|X) = H(Y) \quad \text{--- (1)}$$

$$H(X|Y) = H(X)$$

We know that:

$$H(X, Y) = H(X) + H(Y|X)$$

From equation (1)

$$H(X, Y) = H(X) + H(Y)$$

3. You are investigating articles from the New York Times and from BuzzFeed. Some of the articles contain *fake* news, while others contain *real* news (assume that there are only two types of news).

Note: for the following questions, write your answer using up to 3 significant figures.

- (a) Fake news only accounts for 5% of all articles in all newspapers. However, it is known that 30% of all fake news comes from BuzzFeed. In addition, BuzzFeed generates 25% of all news articles. What is the probability that a randomly chosen BuzzFeed article is fake news? [3 pts]
- (b) Suppose that 15% of all fake news comes from the New York Times (NYT). Furthermore, suppose that 60% of all real news comes from the NYT. Under all assumptions so far, what is the probability that a randomly chosen NYT article is fake news? [3 pts]
- (c) Mike is an active reader of the New York Times: Mike reads 80% of all NYT articles. However, he also has a suspicion that the NYT is a bad publisher, and he believes that 25% of all NYT articles are fake news. Furthermore, the NYT generates 30% of all news articles. Under all assumptions so far, what is the probability that a randomly chosen article (from all newspapers) will be from the NYT, will be read by Mike and will be *believed* to be fake news? [4 pts]

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(3): (a) Fake news = 5%

$$\begin{aligned}
 30\% \text{ comes from BuzzFeed} &= P(\text{fake}, \text{BuzzFeed}) \\
 25\% \text{ news comes from BuzzFeed} &= P(\text{BuzzFeed}) \\
 P(\text{fake news} | \text{BuzzFeed article}) &= \frac{P(\text{fake news}, \text{BuzzFeed})}{P(\text{BuzzFeed article})} \\
 &= \frac{0.05 \times 0.3}{0.25} = 0.3 \times \frac{50}{250} \\
 &= 0.06
 \end{aligned}$$

(b) 15% of fake news comes from NYT.

$$\begin{aligned}
 60\% \text{ of real news comes from NYT} \\
 P(\text{fake news} | \text{NYT}) &= \frac{P(\text{fake news}, \text{NYT})}{P(\text{NYT})} \\
 &= \frac{5 \times 15 / 100}{30 \times \frac{60}{100}} = \frac{0.75}{57.75} \\
 &= 0.013
 \end{aligned}$$

(c) $P(\text{Mike read} | \text{NYT}) = 0.8$

$$P(\text{NYT}) = 0.3$$

$$P(\text{Believed fake} | \text{NYT}) = 0.25$$

$$P(\text{NYT and read and Believed false})$$

$$= P(\text{read news} | \text{fake}, \text{NYT}) \times P(\text{fake news} | \text{NYT}) \times P(\text{NYT})$$

$$= 0.8 \times 0.25 \times 0.3$$

$$= 0.06$$

4. Suppose we have a probability density function (pdf) defined as:

$$f(x, y) = \begin{cases} C(x^2 + 2y), & 0 < x < 1 \text{ and } 0 < y < 1, \\ 0, & \text{otherwise.} \end{cases}$$

(a) Find the value of C . [2pts]

(b) Find the marginal distribution of X and Y . [4pts]

(c) Find the joint cumulative density function (cdf) of X and Y . [4pts]

Solution:

$$f(x, y) = \begin{cases} C(x^2 + 2y), & 0 < x < 1, \\ & 0 < y < 1, \\ 0, & \text{otherwise} \end{cases}$$

① Value of C :

Summation of all the Prob. across PDF = 1

$$\int_0^1 \int_0^1 C(x^2 + 2y) dx dy = 1$$

$$\int_0^1 \int_0^1 C(x^2 dx dy + 2y dx dy) = 1$$

$$\int_0^1 C \left[\frac{x^3}{3} \right]_0^1 dy + 2C \left[\frac{y^2}{2} \right]_0^1 dy = 1$$

$$\int_0^1 \frac{C}{3} dy + 2C \left[\frac{y}{2} \right]_0^1 = 1$$

$$\frac{C}{3} \left[\frac{y}{1} \right]_0^1 + 2C \left[\frac{y}{2} \right]_0^1 = 1$$

$$\frac{C}{3} + \frac{2C}{2} = 1$$

$$\frac{4C}{3} = 1$$

$$C = \frac{3}{4}$$

②: Marginal distribution of X and Y .

$$\begin{aligned} f_x(x) &= \int_0^1 C(x^2 + 2y) dy \\ &= \frac{3}{4} x^2 \left[\frac{y}{1} \right]_0^1 + \frac{3}{4} \cdot 2 \left[\frac{y^2}{2} \right]_0^1 \\ &= \frac{3x^2}{4} + \frac{6}{4} \cdot \frac{1 \cdot 1}{2} \\ &= \frac{3}{4} (x^2 + 2) \end{aligned}$$

Thus,

$$f_x(x) = \begin{cases} \frac{3}{4} (x^2 + 2), & 0 < x < 1 \\ 0, & \text{otherwise} \end{cases}$$

$$\begin{aligned} f_y(y) &= \int_0^1 \frac{3}{4} (x^2 + 2y) dx \\ &= \frac{3}{4} \left[\frac{x^3}{3} \right]_0^1 + \frac{3}{4} \cdot 2 \left[\frac{x^2}{2} \right]_0^1 \\ &= \frac{1}{4} + \frac{6}{4} y \\ &= \frac{1}{4} (6y + 1) \end{aligned}$$

Thus,

$$f_y(y) = \begin{cases} \frac{1}{4} (6y + 1), & 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

④ Joint cumulative density function (cdf) of X and Y .

Joint cumulative function of 2 random variable is defined as:

$$F_{XY}(x, y) = P(X \leq x, Y \leq y)$$

$$\begin{aligned} F_{XY}(x, y) &= \int_0^y \int_0^x \frac{3}{4} (x^2 + 2y) \, dx \, dy \\ &= \int_0^y \left[\frac{3}{4} \left[\frac{x^3}{3} \right]_0^x + \frac{3}{4} [2x]_0^x y \right] dy \\ &= \int_0^y \left[\frac{1}{4} x^3 + \frac{3}{4} x^2 y \right] dy \\ &= \frac{x^3}{4} \left[y \right]_0^y + \frac{3}{4} x \left[\frac{y^2}{2} \right]_0^y \\ &= \frac{x^3 y}{4} + \frac{3}{4} x y^2 \end{aligned}$$

Thus,

$$f_{XY}(x, y) = \begin{cases} \frac{1}{4} (3xy^2 + x^3y) & , 0 \leq x \leq 1, 0 \leq y \leq 1 \\ 0 & , \text{otherwise} \end{cases}$$

5. [Graduate Students Only] A 2-D Gaussian distribution is defined as:

$$G(x, y) = \frac{1}{2\pi\sigma^2} \exp\left(-\frac{x^2 + y^2}{2\sigma^2}\right)$$

Compute the following integral:

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) (5x^2y^2 + 3xy + 1) \, dx \, dy$$

Hint: Think in terms of the properties of probability distribution functions. [5 pts]

Solution:

⑤ 2-D Gaussian Distribution
 $G(x, y) = \frac{1}{2\pi\sigma^2} e^{-\left(\frac{x^2 + y^2}{2\sigma^2}\right)}$

Compute:
 $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) (5x^2y^2 + 3xy + 1) \, dx \, dy$

For a standard 2-D gaussian distribution:

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) \, dx \, dy = 1 \quad \text{--- (1)}$$

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) x y \, dx \, dy = 0 = E(XY) \quad \text{--- (2)}$$

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) x^2 y^2 \, dx \, dy = E(X^2 Y^2) = \text{Var}(X^2 Y^2) + [E(X^2 Y^2)]^2$$

$$= \sigma^4$$

$$\begin{aligned} \text{Hence} \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) x^2 y^2 \, dx \, dy + \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} 3 G(x, y) xy \, dx \, dy + \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} G(x, y) \, dx \, dy \\ &= 5\sigma^4 + 0 + 1 \\ &= 5\sigma^4 + 1 \end{aligned}$$