

1. Assume that in a c -class classification problem, we have k features X_1, X_2, \dots, X_k that are independent and $X_j|\omega_i \sim \text{Gamma}(p_i, \lambda_j)$, i.e. $p_{X_j|\omega_i}(x_j|\omega_i) = \frac{1}{\Gamma(p_i)} \lambda_j^{p_i} x_j^{p_i-1} e^{-\lambda_j x_j}$, $p_i, \lambda_j > 0$.
 - (a) Determine the Bayes' optimal classifier's decision rule making the general assumption that the prior probability of the classes are different.
 - (b) When are the decision boundaries linear functions of x_1, x_2, \dots, x_k ?
 - (c) Assuming that $p_1 = 4, p_2 = 2, c = 2, k = 4, \lambda_1 = \lambda_3 = 1, \lambda_2 = \lambda_4 = 2$, and that the prior probabilities of each class are equal, classify $\mathbf{x} = (0.1, 0.2, 0.3, 4)$.
 - (d) Assuming that $p_1 = 3.2, p_2 = 8, c = 2, k = 1, \lambda_1 = 1$, and that the prior probabilities of each class are equal, find the decision boundary $x = x^*$. Also, find the probability of type-1 and type-2 errors.
 - (e) Assuming that $p_1 = p_2 = 4, c = 2, k = 2, \lambda_1 = 8, \lambda_2 = 0.3$, and $P(\omega_1) = 1/4, P(\omega_2) = 3/4$, find the decision boundary $f(x_1, x_2) = 0$.
2. Assume that in a c -class classification problem, there are k independent features and $X_i|\omega_j \sim \text{Lap}(m_{ij}, \lambda_i)$, i.e. $p_{X_i|\omega_j}(x_i|\omega_j) = \frac{\lambda_i}{2} e^{-\lambda_i |x_i - m_{ij}|}$, $\lambda_i > 0, i \in \{1, 2, \dots, k\}, j \in \{1, 2, \dots, c\}$. Assuming that the prior class probabilities are equal, show that the minimum error rate classifier is also a minimum weighted Manhattan distance (or weighted \mathcal{L}_1 -distance) classifier. When does the minimum error rate classifier becomes the minimum Manhattan distance classifier?
3. The class-conditional density functions of a discrete random variable X for four pattern classes are shown below:

| x | $p(x \omega_1)$ | $p(x \omega_2)$ | $p(x \omega_3)$ | $p(x \omega_4)$ |
|-----|-----------------|-----------------|-----------------|-----------------|
| 1 | 1/3 | 1/2 | 1/6 | 2/5 |
| 2 | 1/3 | 1/4 | 1/3 | 2/5 |
| 3 | 1/3 | 1/4 | 1/2 | 1/5 |

The loss function $\lambda(\alpha_i|\omega_j)$ is summarized in the following table, where action α_i means decide pattern class ω_i :

| | ω_1 | ω_2 | ω_3 | ω_4 |
|------------|------------|------------|------------|------------|
| α_1 | 0 | 2 | 3 | 4 |
| α_2 | 1 | 0 | 1 | 8 |
| α_3 | 3 | 2 | 0 | 2 |
| α_4 | 5 | 3 | 1 | 0 |

Assume $P(\omega_1) = 1/10, P(\omega_2) = 1/5, P(\omega_3) = 1/2, P(\omega_4) = 1/5$.

- (a) Compute the conditional risk for each action as:

$$R(\alpha_i|x) = \sum_{j=1}^4 \lambda(\alpha_i|\omega_j) p(\omega_j|x)$$

- (b) Compute the overall risk R as:

$$R = \sum_{i=1}^3 R(\alpha(x_i)|x_i)p(x_i)$$

where $\alpha(x_i)$ is the decision rule minimizing the conditional risk for x_i .

4. The following data set was collected to classify people who evade taxes:

| Tax ID | Refund | Marital Status | Taxable Income | Evade |
|--------|--------|----------------|----------------|-------|
| 1 | Yes | Single | 122 K | No |
| 2 | No | Married | 77 K | No |
| 3 | No | Married | 106 K | No |
| 4 | No | Single | 88 K | Yes |
| 5 | Yes | Divorced | 210 K | No |
| 6 | No | Single | 72 K | No |
| 7 | Yes | Married | 117 K | No |
| 8 | No | Married | 60 K | No |
| 9 | No | Divorced | 90 K | Yes |
| 10 | No | Single | 85 K | Yes |

Considering relevant features in the table (only one feature is not relevant), assume that the features are *independent*.

- Estimate prior class probabilities.
- For continuous feature(s), assume conditional Gaussianity and estimate class conditional pdfs $p(x|\omega_i)$. Use Maximum Likelihood Estimates.
- For each discrete feature X , assume that the number of instances in class ω_i for which $X = x_j$ is n_{ji} and the number of instances in class ω_i is n_i . Estimate the probability mass $p_{X|\omega_i}(x_j|\omega_i) = P(X = x_j|\omega_i)$ as n_{ji}/n_i for each discrete feature. Is this a valid estimate of the pmf?
- There is an issue with using the estimate you calculated in 4c. Explain why the laplace correction $(n_{ji} + 1)/(n_i + l)$, where l is the number of levels X can assume,¹ solves the problem with the estimate given in 4c. Is this a valid estimate of the pmf?
- Estimate the minimum error rate decision rule for classifying tax evasion using Laplace correction.

¹For example, if $X \in \{apple, orange, pear, peach, blueberry\}$, then $d = 5$.