

Homework L^AT_EX Template

Dr. Pablo Rivas

5/8/16

1 Solution to Problem 1

The derivative of $g(x) = -3x^2 + 24x + -30$ is equal to $-6x + 24$. To find the value that maximizes this function we set $-6x + 24 = 0$ and solve for x . After solving for x we get $x = 4$, which is the value for x that maximizes the function $g(x) = -3x^2 + 24x + -30$.

2 Solution to Problem 2

The derivative with respect to $x_0 = 9x_0^2 - 2x_1^2$.
The derivative with respect to $x_1 = -4x_0x_1 + 4$.

3 Problem 3

Exercise 3a. *It is not possible to multiply these two matrices.*

Exercise 3b.

$$A^T = \begin{bmatrix} 1 & 2 \\ 4 & -1 \\ -3 & 3 \end{bmatrix}$$
$$A^T B = \begin{bmatrix} -2 & -2 & 13 \\ -8 & 1 & 16 \\ 6 & -3 & -3 \end{bmatrix}$$

$A^T B$ has a rank of 2.

4 Solution to Problem 4

Simple Gaussian: A function of the form: $f(x) = ae^{-\frac{(x-b)^2}{2c^2}}$

Multivariate Gaussian: A random vector is said to be k-variate normally distributed if every linear combination of its k components has a univariate normal distribution.

Bernoulli Distribution: A probability distribution of a random variable which takes the value 1 with success probability of p and the value 0 with failure probability of $q = 1 - p$.

Binomial Distribution: A distribution giving the probability of obtaining a specified number of successes in a finite set of independent trials in which the probability of a success remains the same from trial to trial.

Exponential Distribution: A distribution that is used to model time between the occurrence of events in an interval of time, or the distance between events in space.

5 Solution to Problem 6

The expected value of for this variable is 2.5.

6 Solution to Problem 7

Exercise 7a. *The set z is in 1 dimension, therefore we get $d = x - 1.1$. the smallest number for x^* we can get while $x \in N$ is 1. Therefore $x^* = 1$.*

Exercise 7b. *x^* would be located on the closet edge (the shortest linear distance) of Z to y .*

7 Solution to Problem 8

Exercise 8a. *Because the random variable distribution is e^{-y} for all positive values, it proves that the value will be 1.*

References

- [1] Huynen, M. A. and Bork, P. 1998. Measuring genome evolution. *Proceedings of the National Academy of Sciences USA* 95:5849–5856.