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Assignment

Module - 1

Fundamentals of Machine Learning (CSE313)

Date :

1.

Bayes' Theorem :

In probability theory and statistics, Bayes' Theorem describes the probability of an event, based on prior knowledge of conditions that might be related to the event.

It is a mathematical formula for determining conditional probability.

$$P(h|D) = \frac{P(D|h) \cdot P(h)}{P(D)}, \text{ where}$$

Likelihood Prior Probability

Posterior Probability Likelihood Ratio

Marginal Probability

$P(h)$ = Probability of h occurring

$P(D)$ = Probability of D occurring

$P(h|D)$ = Probability of h given D

$P(D|h)$ = Probability of D given h

~~XXXXXX~~ ~~XX~~

Maximum A Posteriori (MAP) Estimate :

MAP Estimate is an estimate of an unknown quantity, that equals the mode of posterior distribution. The MAP can be used to obtain a point estimate of an unobserved quantity on the basis of empirical data.

$$\theta_{\text{MAP}} = \underset{\theta}{\operatorname{argmax}} \sum_{i=1}^m \{ \log p(x^{(i)} | \theta) \} + \log p(\theta)$$

2.

According to Bayes rule, the posterior can be decomposed into the product of the likelihood and prior.

$$\theta_{\text{MAP}} = \underset{\theta}{\operatorname{argmax}} p(\theta | X)$$

$$= \underset{\theta}{\operatorname{argmax}} p(X | \theta) p(\theta) \quad (\text{by applying bayes rule})$$

$$= \underset{\theta}{\operatorname{argmax}} \log p(X | \theta) + \log p(\theta) \quad (\text{by applying log})$$

$$= \underset{\theta}{\operatorname{argmax}} \sum_{i=1}^m \{ \log p(x^{(i)} | \theta) \} + \log p(\theta)$$

3.

Naive Bayes Classifier :

Naive Bayes classifier algorithm is a supervised learning algorithm based on Bayes' Theorem which is used for solving classification problems.

It is a probabilistic classifier, which means it predicts on the basis of the probability of an object.

It assumes that the occurrence of a certain feature is independent of the occurrence of other features.

$$P(X, Y) = P(X \wedge Y) = P(X \cap Y) = P(X \text{ and } Y) = \text{Joint Probability}$$

$$= P(X)P(Y)$$

$$= P(X|Y)P(Y)$$

$$= P(Y|X)P(X)$$

$$P(X, Y, Z) = P(X|Y, Z)P(Y|Z)P(Z)$$

4.

Let

T_0 = Event that Team 0 wins

T_1 = Event that Team 1 win

T_1F = Event that Team 1 harts the game

So, we need to calc.

$$P(T_0 | T_{1H}) = ?$$

$$P(T_1 | T_{1H}) = ? \quad \text{and compare these two.}$$

Now,

$$P(T_0 | T_{1H}) + P(T_1 | T_{1H}) = 1$$

$$\text{So, } \frac{P(T_{1H} | T_0)P(T_0)}{P(T_{1H})} + \frac{P(T_{1H} | T_1)P(T_1)}{P(T_{1H})} = 1$$

$$\Rightarrow P(T_{1H}) = P(T_{1H} | T_0)P(T_0) + P(T_{1H} | T_1)P(T_1)$$

$$P(T_{1H}) = 0.30 \times 0.95 + 0.75 \times 0.05$$

$$P(T_{1H}) = 0.3225$$

Now,

$$P(T_0 | T_{1H}) = \frac{P(T_{1H} | T_0)P(T_0)}{P(T_{1H})} = \frac{0.30 \times 0.95}{0.3225}$$

$$P(T_0 | T_{1H}) = 0.88372$$

$$P(T_1 | T_{1H}) = \frac{P(T_{1H} | T_1)P(T_1)}{P(T_{1H})} = \frac{0.75 \times 0.05}{0.3225}$$

$$P(T_1 | T_{1H}) = 0.11628$$

As $P(T_0 | T_1 H) > P(T_1 | T_1 H)$

\Rightarrow Team 0 has a higher chance of winning the game if Team 1 hosts.

5.

Machine learning is a branch of Artificial Intelligence which focuses on studying and developing systems and algorithms that allows computer to recognize patterns & learn from data of the past to optimize a performance criterion and predict future outcomes.

A computer program is said to learn from experience E with respect to some class of tasks T and performance measure P .

The steps in designing learning system are:

- 1) Choosing the training experience
- 2) Choosing the target function
- 3) Choosing ~~function approximation algorithm~~ representation of target function

- 4.) Choosing a function approximation algorithm
- 5.) Find an evaluation procedure to test learned function

6.

Hypothesis space:

'h' is described by a conjunction of constraints on the attribute, the constraints may general hypothesis "?"
(any value is acceptable), specific hypothesis " ϕ "
(a specific value or no value is accepted)

Instance space:

It is a subset of all possible examples or instances.

Version space:

The version space denotes $VS_H(D)$ (with respect to hypothesis space H and training example D) is the subset of hypothesis from H consistent with training example in D .

8.

Given,

$$P(Y) = \text{Probability of car stolen} = \frac{5}{10}$$

$$P(N) = \text{Probability of car not stolen} = \frac{5}{10}$$

Color/Stolen	Y	N
Red	$\frac{3}{5}$	$\frac{2}{5}$
Yellow	$\frac{2}{5}$	$\frac{3}{5}$

Type / stolen	Y	N
sports	$\frac{4}{6}$	$\frac{2}{6}$
SUV	$\frac{1}{4}$	$\frac{3}{4}$

Origin / stolen	Y	N
Domestic	$\frac{2}{5}$	$\frac{3}{5}$
Imported	$\frac{3}{5}$	$\frac{2}{5}$

New Instance = { Color = Red, Type = SUV, Origin = Domestic }

$$\begin{aligned}
 P(Y | \text{New Instance}) &= P(Y) P(\text{Red} | Y) P(\text{SUV} | Y) P(\text{Domestic} | Y) \\
 &= \frac{5}{10} \times \frac{3}{5} \times \frac{1}{4} \times \frac{2}{5} \\
 &= 0.03
 \end{aligned}$$

$$\begin{aligned}
 P(N | \text{New Instance}) &= P(N) \cancel{P(N)} P(\text{Red} | N) P(\text{SUV} | N) P(\text{Domestic} | N) \\
 &= \frac{5}{10} \times \frac{2}{5} \times \frac{3}{4} \times \frac{3}{5} \\
 &= 0.09
 \end{aligned}$$

as $P(N | \text{New Instance}) > P(Y | \text{New Instance})$

The probability of vehicle with new instances ~~is~~ not getting stolen is higher than probability of vehicle with new instances getting stolen.