CS589 Machine Learning Homework 4

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Due on- Nov 21nd, 2017

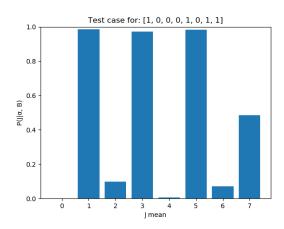
```
A 1:
def p j alpha(j, alpha):
  X i = 1.0
  if j[0] !=0:
     X i = 1e-80
  else:
     for i in range(1, len(j)):
        X i = X i*alpha if j[i] == j[i-1] else X i*(1.0 - alpha)
  return X i
A 3:
Case 3 : Input : J=(1,1,0,1,0,1) , \alpha=0.2, Output= 1e-80 or 0.0
Case 4 : Input : J=(0,1,0,1,0,0) , \alpha=0.2, Output=0.0819
B 1:
def p_b_j(b, j, dic):
  X i = 1.0
  for i in range(len(b)):
     X i *= dic[j[i], b[i]]
  return X i
B 2:
Case 3 : Input : J=(0,1,1,0,0,1), B=(1,0,1,1,1,0), Output = 0.04147
Case 4 : Input : J=(1,1,0,0,1,1), B=(0,1,1,0,1,1), Output = 0.00014
C 1:
def p alpha(alpha):
  if alpha \geq= 0.0 and alpha \leq= 1.0:
     return 1.0
  else:
     return 1e-80
D 1:
def p alpha j b(b, j, alpha):
  return p_alpha(alpha)*p_b_j(b, j, dic)*p_j_alpha(j, alpha)
D 3:
Case 3 : Input : J=(0,0,0,0,0,1), B=(0,1,1,1,0,1), \alpha=0.63, Output= 0.00011
Case 4 : Input : J=(0,0,1,0,0,1,1), B=(1,1,0,0,1,1,1), \alpha=0.23, Output=5.1191e-06
```

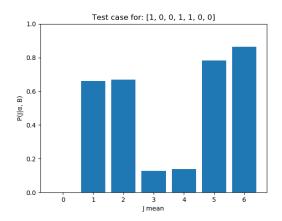
```
E:
```

```
def random_j(j):
    length = len(j)
    index = np.random.randint(0, length)
    j_new = np.copy(j)
    j_new[index] = int(not j_new[index])
    return j_new
```

F 1:

F 3:





F 4:

Case 2 : B=(1,0,0,0,1,0,1,1), α =0.11, Output=[**0.0, 0.9778, 0.09, 0.9747, 0.0038, 0.9862, 0.0628, 0.4821**] Case 3 : B = (1,0,0,1,1,0,0), α =0.75, Output= [**0.0, 0.6442, 0.667, 0.1081, 0.1046, 0.7767, 0.8517**]

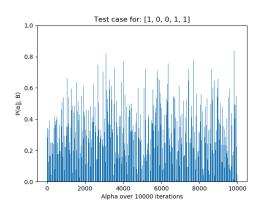
G: def random alpha(alpha):

return np.random.rand()

H 1:

```
def p_alpha_given_j_b(j, b, iteration):
    alpha_mean =[]
    alpha = random.random()
    for i in range(int(iteration)):
        alpha_new = random_alpha(alpha)
        #print(p_alpha_j_b(b, j, alpha))
        acceprance_ratio = p_alpha_j_b(b, j, alpha_new)/p_alpha_j_b(b, j, alpha)
        if random.random() <= acceprance_ratio:
            alpha = alpha_new
        alpha_mean.append(alpha)
    return sum(alpha_mean)/(1.0*iteration)</pre>
```

H 3:



H 4:

```
Case 4 : Input : J=(0,1,1,1,1,1,1,0), B = (1,0,0,1,1,0,0,1), Output=0.6649
Case 5 : Input : J=(0,1,1,0,1,0), B = (1,0,0,1,1,1), Output=0.2900

I:

def proposal_alpha_j(j, alpha):
    return random_j(j), random_alpha(alpha)

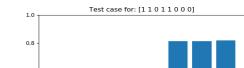
J 1:

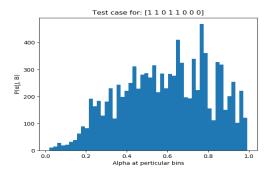
def p_new_alpha_new_j_b(b, iteration):
    alpha_mean = 0.0
    alpha = random.random()
    j = np.array([0 for i in range(len(b))])
```

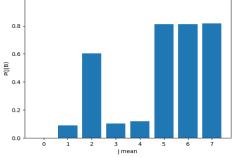
i mean = np.array([0 for i in range(len(b))])

```
for i in range(int(iteration)):
  alpha new = random alpha(alpha)
  j \text{ new} = \text{np.array}(\text{random } j(j))
  acceprance ratio = p alpha j b(b, j new, alpha new)/p alpha j b(b, j, alpha)
  if random.random() <= acceprance ratio:</pre>
     alpha = alpha new
     j = j new
  alpha mean += alpha
  j mean += j
return j mean/(1.0*iteration), alpha mean/(1.0*iteration)
```

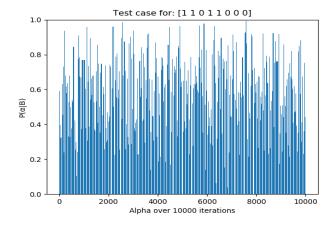
J 2 1: J 2 2:







J 2 3:



J 3: The alpha (running average) starts to converge by the end of the 10,000 iterations. By looking at the second graph it gets clear that alpha is following the normal distribution with average being right skewed, The lower and higher value of the alpha are having selected much less number of times then the values of alpha at 1.5 standard deviation of the mean of the alpha.

K 1:

```
def p_n_1_given_alpha(j_n, alpha):
  if j n == 0:
    return alpha*0.8 + (1 - alpha)*0.1
```

```
if j_n == 1:
    return alpha*0.1 + (1 - alpha)*0.8

K 2:
Case 3 : Input : α = 0.33456, J n = 0, Output=0.33419
Case 4 : Input : α = 0.5019, J n = 1,Output=0.44867

L 1:
def p_j_alpha_given_b(b, iteration):
    j_proposed, alpha_proposed = p_new_alpha_new_j_b(b, iteration)
    j = 1*(j_proposed > 0.5)
    return p_n_1_given_alpha(j[-1], alpha_proposed)
```

M 1 (USERNAME – IMRAVIAGRAWAL): The MSE on the kaggle is 0.00321, I have have ran model for the 10,000 iteration and then averaged over the all values to get the best value.