



## Entrance Exam

Subject: Machine Learning for Data Science

Period: 2019.2

1. Show that

$$\int_{-1}^1 (x^2 - 1)^n dx = (-1)^n \frac{2n \cdot (2n - 2) \cdots 2}{(2n + 1)(2n - 1) \cdots 3} \cdot 2.$$

2. Let  $F : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ ,  $F(u, v) = (u \cos(v), u \sin(v))$ . Let  $A = [2, 3] \times [\pi/6, \pi/3]$  and let  $B := F(A)$ . Then, find

$$\int_B \exp(x^2 + y^2) dx dy.$$

Hint:

**Theorem 1.** Let  $F(u, v) = (x(u, v), y(u, v))$  denote a smooth change of variables that maps a smoothly bounded set  $A$  onto a smoothly bounded set  $B$ , so that the boundary of  $A$  is mapped to the boundary of  $B$ . Denote by  $f$  a continuous function on  $B$ . Then

$$\int_B f(x, y) dx dy = \int_A f(x(u, v), y(u, v)) |JF(u, v)| du dv.$$

where  $JF$  is the Jacobian of the mapping.  $\diamond$

**Definition 2.** A **smoothly bounded** set  $A$  in the plane is a closed bounded set whose boundary is the union of a finite number of curves each of which is the graph of a continuously differentiable function, either

$$y = f(x), \quad x \text{ in some closed interval,}$$

or

$$x = f(y), \quad y \text{ in some closed interval.}$$

$\diamond$

- 3.

- (a) Show that if  $A$  and  $B$  are disjoint, then  $A$  and  $B$  cannot be independent unless  $\mathbf{P}(A) = 0$  or  $\mathbf{P}(B) = 0$ .

(b) Let  $\mathbf{P}(C) > 0$ . Show that

$$\mathbf{P}(A \cup B | C) = \mathbf{P}(A | C) + \mathbf{P}(B | C) - \mathbf{P}(A \cap B | C).$$

(c) Assume that  $\mathbf{P}(C) > 0$  and  $A_1, \dots, A_n$  are all pairwise disjoint. Show that

$$\mathbf{P}\left(\bigcup_{j=1}^n A_j \mid C\right) = \sum_{j=1}^n \mathbf{P}(A_j | C).$$

(d) Let  $A$  be any event and  $0 < \mathbf{P}(B) < 1$ . Show that

$$\mathbf{P}(A) = \mathbf{P}(A | B) \mathbf{P}(B) + \mathbf{P}(A | B^c) \mathbf{P}(B^c).$$

4. A professor has equal number of male and female students. In any given year the probability that a male student has a claim in an academic semester is  $\alpha$ , independently of other semesters. The analogous probability for females is  $\beta$ . Assume the professor selects a student at random.

(a) What is the probability the selected student will make a claim this semester?

(b) What is the probability the selected student will make a claim in two consecutive semesters?

5. Consider the following function that takes as input a sequence  $A$  of integers with  $n$  elements,  $A[1], A[2], \dots, A[n]$  and an integer  $k$  and returns an integer value. The function `length(S)` returns the length of sequence  $S$ .

```
function mystery(A, k) {
    n = length(A);
    if (k > n) return A[n];
    v = A[1];
    AL = [ A[j] : 1 <= j <= n, A[j] < v ]; // AL has elements < v in A
    Av = [ A[j] : 1 <= j <= n, A[j] == v ]; // Av has elements = v in A
    AR = [ A[j] : 1 <= j <= n, A[j] > v ]; // AR has elements > v in A
    if (length(AL) >= k) return mystery(AL, k);
    if (length(AL) + length(Av) >= k) return v;
    return mystery(AR, k - (length(AL) + length(Av)));
}
```

(a) Explain what the function computes.

(b) What is the worst-case complexity of this algorithm in terms of the length of the input sequence  $A$ ?

(c) Give an example of a worst-case input for this algorithm.

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