Kashish Hetal Shah 002818647 Assignment - 2

 $\frac{\texttt{ECE5644-Introduction to Machine Learning and Pattern Recognition}}{\texttt{ECE5644-Assignments/Assignment-2 at main \cdot KashS28/ECE5644-Assignments}} \underbrace{ (\texttt{github.com}) }$

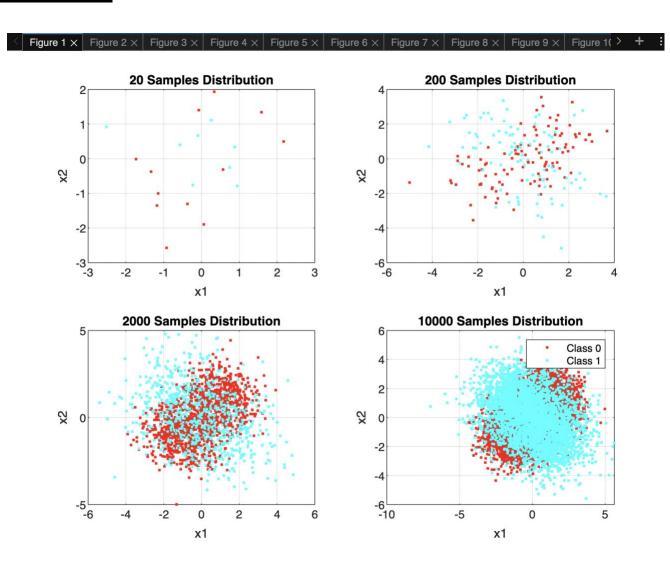


Fig.1.1: Datasets

$$(D=1) = \frac{P(x|LI)}{P(x|LO)} \ge \frac{\lambda_{10} - \lambda_{00}}{\lambda_{01} - \lambda_{11}} * \frac{P(LO)}{P(LI)} = Y(b=0)$$

To minimize probability of misclassifications the cost for incorrect classifications should be I and the cost for correct classifications should be o which results in:

Plots of the foc with the calculated ideal minimum error point as well as the minimum error point estimated minimum from the generated validation data is snown in Fig 1.2.

The probability of errors versus Gamma with the salculated and estimate minimum error points marked to are shown in Fig 1.3.

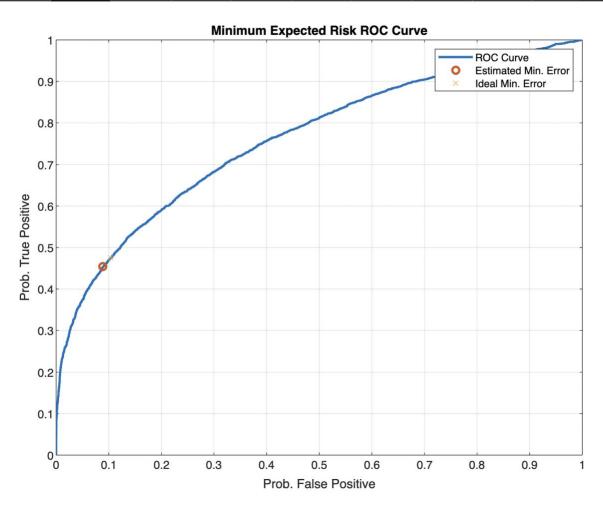


Fig 1.2: ROC Curve for Known Ideal Classification Case

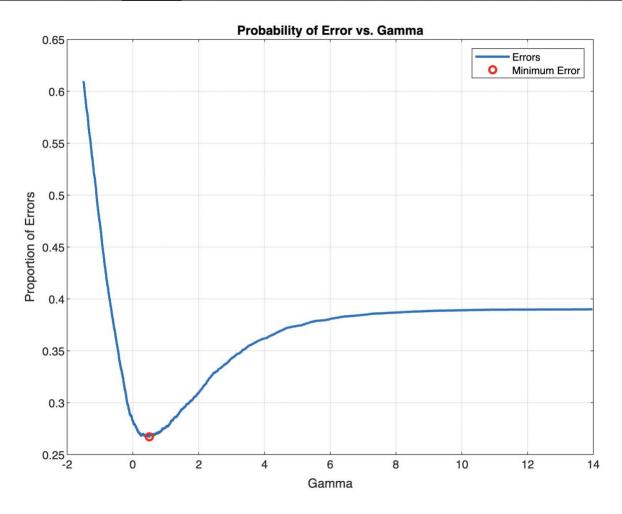


Fig 1.3: Probability of Error Curve for Ideal Classification

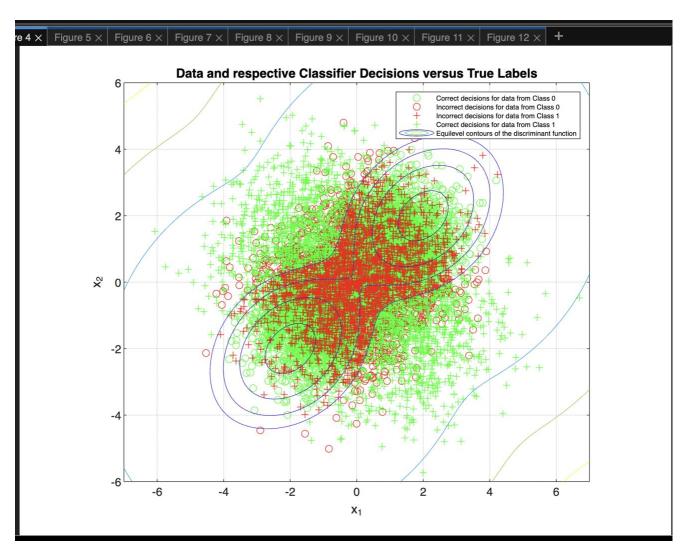


Fig 1.4: Decision Boundary of Ideal Classifier

The maximum likelihood parameter estimation techniques were employed to train logistic linear and logistic quadratic approximations for class label posterior functions using three distinct training datasets comprising 20, 200, and 2000 samples, respectively. These trained models were then utilized to classify samples from a validation dataset containing 10000 samples.

The logistic function is defined as follows:
$$h(n, \omega) = \frac{1}{(1 + e^{\omega^2 z(n)})}$$
Linear logistic function $z(n) = [1n, n_2]^T$
Quadratic logistic function $z(n) = [1n, n_2]^T$
we vectors are estimated using numerical optimization techniques with the cost functions.

Ont $\frac{1}{N} = \frac{1}{N} \sum_{n=1}^{N} \ln \log(n(n_n)) + (1 - \ln) \log(1 - \ln(n_n))$
The minimum expected risk classification criteria are then.
$$(\ln z) = \frac{1}{N} \sum_{n=1}^{N} \ln \log(n(n_n)) + (\ln z) \log(1 - \ln(n_n))$$

Table 1.1 presents a summary of the resulting probability of errors obtained by classifying the 10000-sample validation dataset using each of the three training datasets. The data illustrates a consistent trend: as the number of samples in the training datasets increases, the probabilities of error decrease for both the linear and quadratic estimation functions. Moreover, it's evident that the quadratic logistic function notably outperformed the linear logistic function across all cases.

Training Dataset	Linear	Quadratic
20	0.507	0.321
200	0.393	0.282
2000	0.40	0.279

Table 1.1: Logistic Function Probabilities of Error

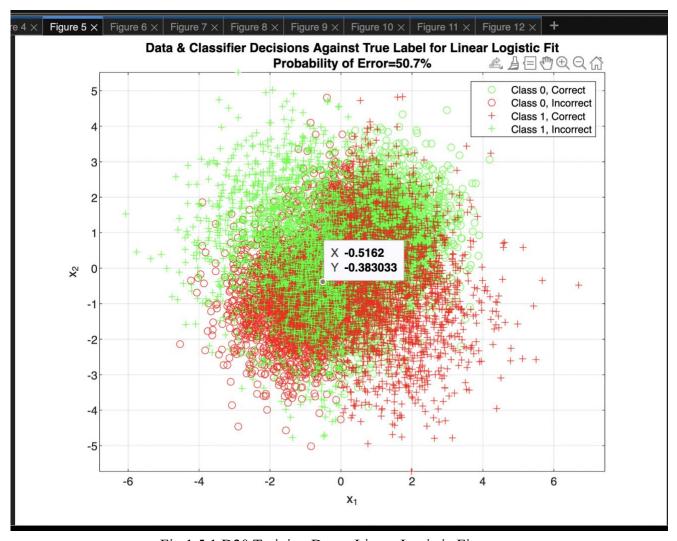


Fig 1.5.1 D20 Training Data - Linear Logistic Fit

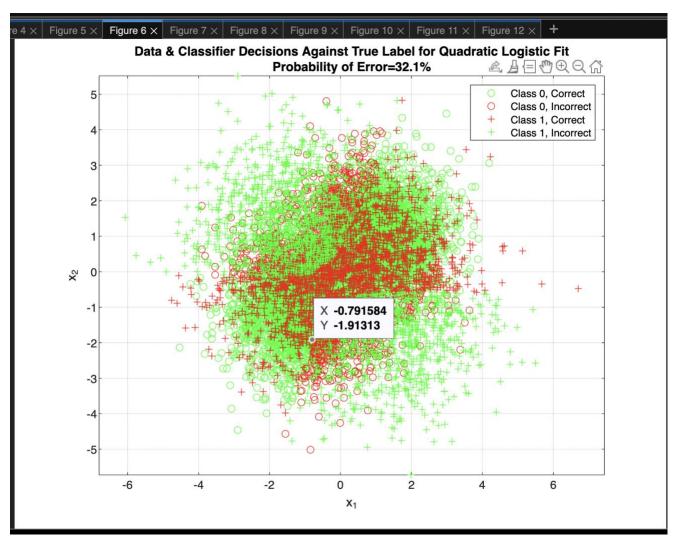
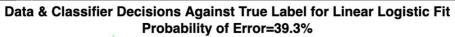


Fig 1.5.2 D20 Training Data - Quadratic Logistic Fit



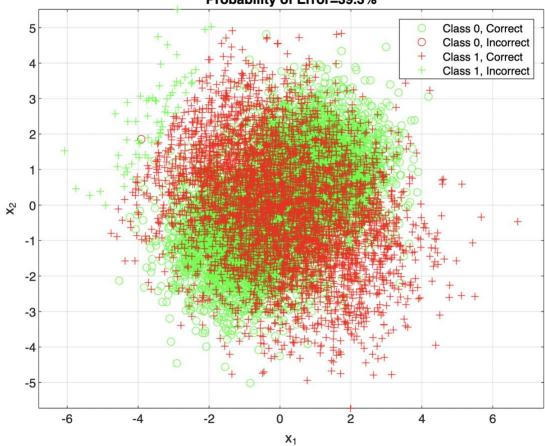


Fig 1.5.3 D200 Training Data - Linear Logistic Fit

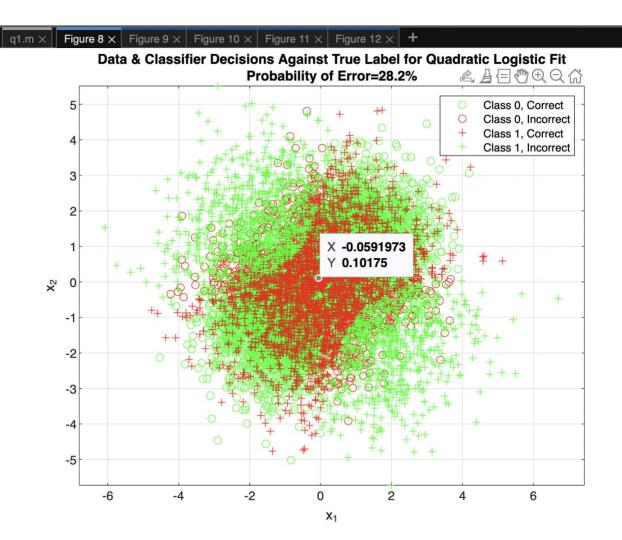


Fig 1.5.4 D200 Training Data - Quadratic Logistic Fit

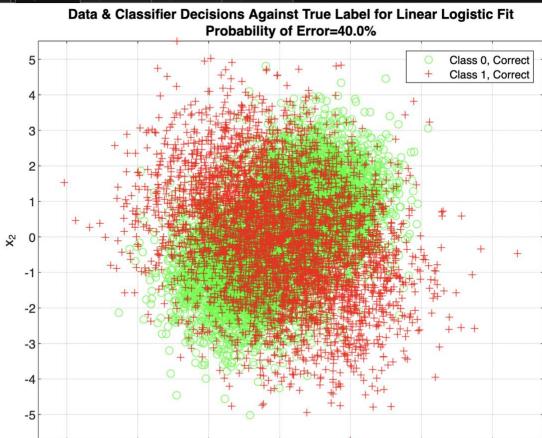


Fig 1.5.5 D2000 Training Data - Linear Logistic Fit

0

 \mathbf{x}_1

2

4

6

-2

-6

-4

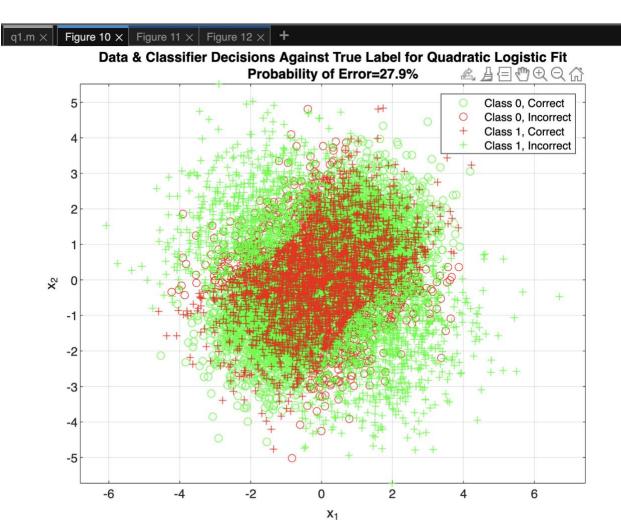
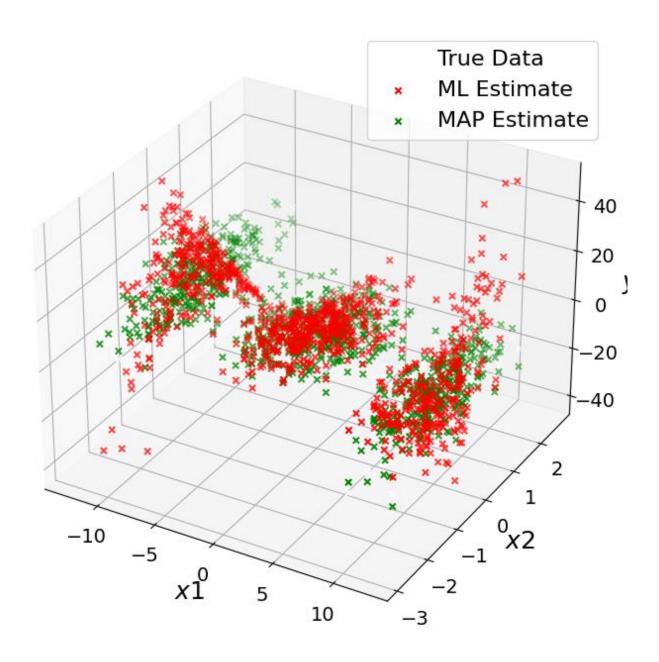
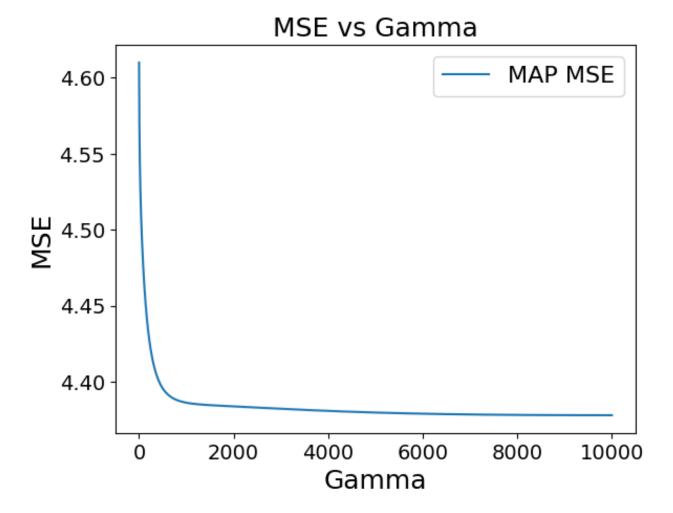
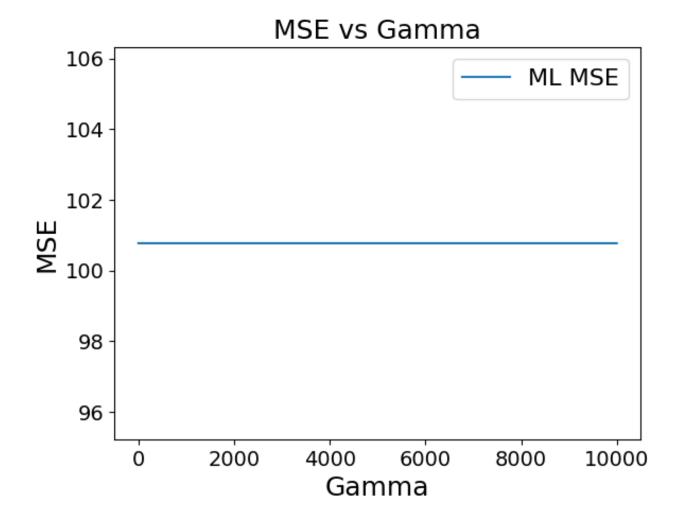
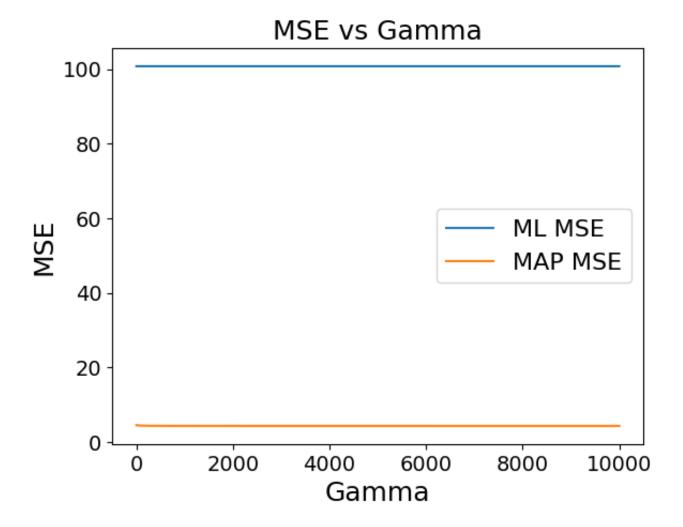


Fig 1.5.6 D2000 Training Data - Quadratic Logistic Fit









Question 2

The problem involves understanding the relationship between a scalar real tati variable y and a two-dimensional partier real vector a, where y is modeled as y = c(n, w) + v.

there, a denotes a cubic polynomial in n with well we vis a Gaussian random scalar with zero mean and variance or2.

Given a dataset D comprising N samples & in the form of (21, 41) ... (2m, yn), the assumption posits these samples as independently & identically distributed according to the aforementioned modell. From this dataset, two estimators for we are ferived amplying distinct Maximum Likelihood (ML) 4 Maximum A Posteriori (MAP) paretreter extination techniques.

The ML Estimator is derived by maximizing the likelihood function L(w1s) defined based on the assumed model 4 dataset. Given the dataset D = {(n, y,)...(n, y,) } where y = c(x, w)+ w and assuming v is Gaussian withe zero means variance of, the litelihood function for the dataset can be expressed as the product of the conditional probabilities:

$$\Gamma(\omega|0) = \prod_{i=1}^{N} P(A_i, |u_i, w_i) = \prod_{i=1}^{N} \frac{1}{\sqrt{2\pi e_x}} \exp\left(-\frac{(A_i - c(u_i, w_i))_x}{5e_x}\right)$$

Daxionizin

Maximizing the log-likelihood is equalbalent to minimizing the negative log-

In the case of MAP estimation, a prior assumption is introduced for w, stipulating a zero-mean Gaussian distribution with a covariance matrix of TI. The MAP estimator is obtained by maximizing the posterior distribution considering this prior and the likelihood.

Incorporating the Gaussian Prior for w into the posterior distribution involves using Bayes Theorem. The posterior distribution of w given the dateset D is proportional to the likelihood multiplied by the prior:

p(w10) x 4(w). p(w)

Given the Zero-mean Gaussian prior with covariance matrix NI, where I is identify matrix, the prior distribution of w is:

The MAP estimator maximizes the log-posterior: $\omega_{\text{map}} = \underset{\omega}{\text{arg nox}} \left[\sum_{i=1}^{N} \left(-\left(\underline{y}_{i} - C(\underline{x}_{i}, \underline{\omega}) \right)^{2} - \frac{1}{2} \log \left(2\pi \sigma^{2} \right) \right] - \sum_{i=1}^{N} i \omega^{T} (\underline{y}_{i})^{T} \omega^{T}$

This formulation in corporates both the likelihood and the prior, leading to a more regulation regularized estimate by penalizing large values of w due to the prior term.

The cas

Gradient descent is a foundational optimization technique in machine leaving used to minimize a cost function by iteratively adjusting model parameters. It operates by computing the gradient, the direction of steepest ascent, and updates the parameters in the opposite direction to minimize too the cost.

This iterative process continues until convergence or a stopping oriterion is met. It's sentitive to the learning rate, influencing the step size in parameter appeals impacting convergence speed and accuracy.

Gradient descent's versatility mates it a fundamental fool for training models across various domains, Offering an efficient approach for optimizing complex functions & enhancing text model performance through parameter adjustments.

```
The objective is to find the [x,y]^T coordinate position with the highest probability given the prior distribution as well as the range measurements from each of the k reference coordinates.

[xmap] = argmax P([x] [x] ... x_k ?]

= argmax((2\pi \propto \sigma_y)e-1/2\piy/[\sigma_x?] [\sigma_y] + \sum_{i=1}^{k} \log P([x]] x_i)

= argmax = [m y] [\sigma_x?\sigma_y?] [\sigma_y] + \sum_{i=1}^{k} \log N(n_i | D\sigma_i^2).

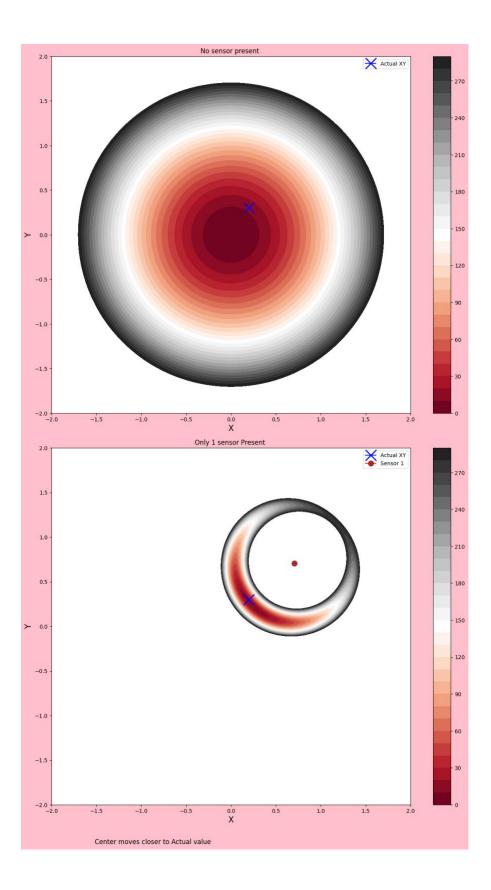
= argmax = [m y] [\sigma_x?\sigma_y?] [\sigma_y] + \sum_{i=1}^{k} \log ((2\pi\sigma_i^2)^{\frac{1}{k}}e^{-\frac{(1x_i-d_i)^2}{2\sigma_i^2}})

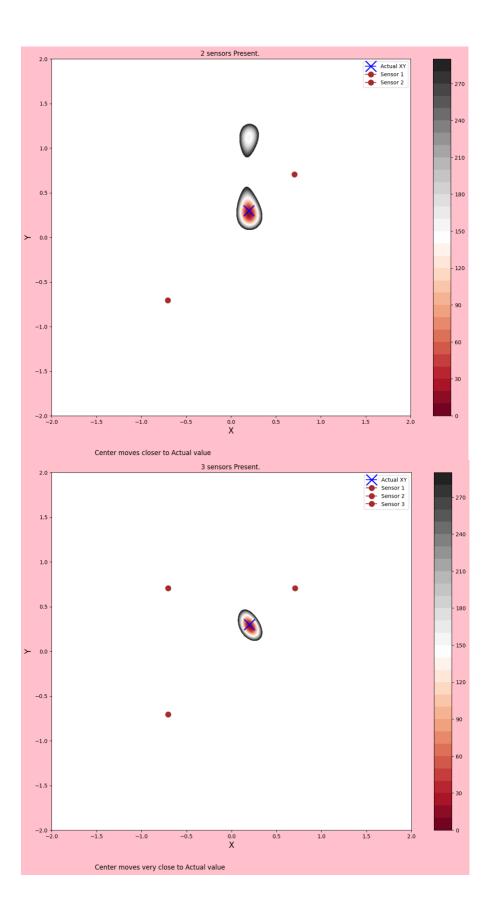
= argmax = \frac{1}{2} [m y] [\sigma_x?\sigma_y?] [m] + \sum_{i=1}^{k} \log ((2\pi\sigma_i^2)^{\frac{1}{k}}e^{-\frac{(1x_i-d_i)^2}{2\sigma_i^2}})

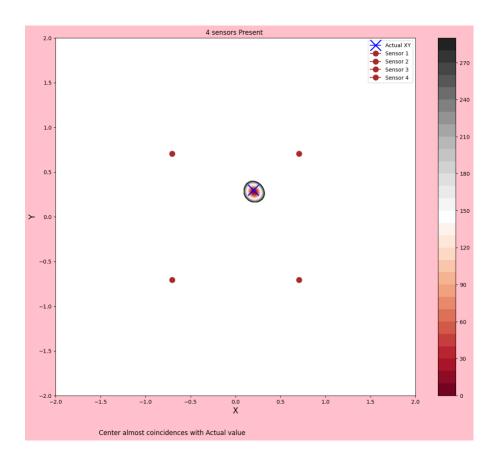
= argmin [m y] [\sigma_x?\sigma_y?] [m] + \sum_{i=1}^{k} \frac{(x_i-d_i)^2}{\sigma_i^2}

= argmin [m y] [\sigma_x?\sigma_y?] [m] + \sum_{i=1}^{k} \frac{(x_i-d_i)^2}{\sigma_i^2}

= argmin [m y] [\sigma_x?\sigma_y?] [m] + \sum_{i=1}^{k} \frac{(x_i-d_i)^2}{\sigma_i^2}] [m] | m] | m
```







The code generates true vehicle coordinates as a random pair situated within the unit circle at the origin. It proceeds by calculating the distances from this true vehicle location based on evenly spaced landmarks around the circle, denoted by the value K. These distances are adjusted with additive Gaussian noise, following which the code computes the Maximum A Posteriori (MAP) estimation objective function for each point on a 128x128 mesh grid. These values are then plotted as equipluve contours.

Moreover, the code visualizes the landmark locations (depicted as green circles), their respective provided ranges, the unit circle (represented by a gray dot), and the accurate location (indicated by a red "+"). Faint blue circles are shown around their respective landmarks for clarity.

When all landmarks and the previous bias possess a y-coordinate of 0, the accuracy of the MAP estimate for K < 3 diminishes. The estimates become symmetric around the x-axis. However, for K = 3 and K = 4, the estimate significantly improves in precision. The contour graph highlights this enhancement, illustrating that for K = 3 and K = 4, the true location is merely two and one contour levels away, respectively, from the central estimate contour. Generally, with a rise in K, the MAP estimate's precision increases.

However, exceptions occur; for instance, in the transition from K = 1 to K = 2, one of the landmark's range measurements might be low enough to override the more accurate

estimate by the new second landmark. Nonetheless, as K grows significantly larger, this trend becomes more pronounced.

The contour graph allows the assessment of the estimator's accuracy by measuring the distance between the true location and the point corresponding to the lowest contour, typically positioned near the center of the innermost contour.

As K increases, the certainty of the estimator also escalates. This increased certainty is reflected in the contour graphs as a reduction in the area of locations with a high probability. Although less noticeable for smaller K values, following a single contour level as K increases (to about 40) vividly demonstrates this phenomenon.

Qq-Assignment 2
Tour 100 snorthang & most Plas UST . 80
>> Bayes classifiers minimize conditional visk defined as:
$R(Z; x) = \sum_{j=1}^{e} \lambda(Z; \omega_j) P(\omega_j \neq x)$ for $i = 1,, c$ (multiples case)
(muterous cere)
Based on the > (d; wj) (condition was) definition given,
$R\left(2; x =\sum_{j=1}^{c}\lambda_{j},P(w_{j} x)\right) \text{ for } i=1,,c.$
$= \sum_{i=1}^{n} \sum_{k=1}^{n} P(\omega_{i} \mid k)$
, I A I
= 25[1-P(w;/k)] for i=1,c.
For i= (+1; R(Y (x) = >r
=8 min. list is achired if we decide w; if R(x; (x) < P(x c+1)x)
P(<, (x) < p(< c+1 x)
> 5[1-P(w; x)] < 200
$P(w;(x) \ge 1-2r)$ decide w ; and reject otherwise
if 2 = 0, then we aways regrest reject
if 2,>>> we will never reject

Rend Widean Egales
Conclusion:
As mentioned before, the risk of action of must be lower
tran the risk of rejection (this is a recovery condition)
we obtain $P(w_i(x) \ge 1 - \lambda_i$
we obtain $p(w_i(x) \ge 1 - \frac{\lambda_i}{\lambda_s}$
Griven result _ O, if Ir is O, the decision will
always be rejected for all the values of x.
THE PERSON AND THE PE
- The higher the or with respect to os, we have
less chances of rejecting the decision.
The state of the s
- If it = is, the class that will be selected is the
class with the maximum posterior probability given
$p(w_i x) \ge p(w_j x)$ $\forall j = 1, \dots, c \text{ and } j \neq 1$
os ,,c ana j=1

Question 5 - Assignment 2. Mapping A - 12 roman (2)
het independent Identically distributed (id) samples be drawn from dataset D= z zn with z; =1,2,k.
Let the parameter rector for the pdf be 0 = [0, 0,],
where $p(z_k=l)=\theta_k$ is subject to constraints $\theta \ge 0$ and $\theta = 1$
The The MLP estimation is given by One = argmax log[p(blo)].
Considering ild Samples and substituting $\theta_{z_i} = p(z_i \theta)$.
$\Rightarrow \Theta_{ML} = \underset{N}{\operatorname{argmin}} - \underset{i=1}{\overset{N}{\longrightarrow}} \log \Theta_{i}.$
we assume the inequality constraint will be inactive at
the solution is. Ox>0, and we take the Langrangian
considering the equality constraint: $L(0,\lambda) = -\frac{1}{N} \ln \theta - \lambda(1-\theta^T)$.
We set the derivative to zero to find the solution: 0= 70,1(0x)
= -1 \(\frac{N}{2} \) \(\frac{8}{50} \) \(\frac{6}{50} \) \(\frac{1}{50} \) \(
Using the translater's delta 5= 50 if z +1.
σι k (θ, λ) = - 1 ½ - 8 + λ = - νι + λ = 0
NA '

We find O, x = N, and by summing all k terms: 7 (0,+...+0x) = N,+..+Nx > 7=1 => 0, = N= 0ml We now find the naximoum a posteriori. parameter estination assuming p(0) defined by the Dirichlet distribution with hyperparameter &; P(0|x)= 1 k oak where B is a normalization constant that ensures the pior integrates to . I. The estimation is defined by Omar = argman Log p(610) Using Bayes Rule, $\Theta_{MAP} = argmax log P(0|0)p(0) = argmax log p(0|0)+log p(0)$ where we anit p(D) as its not dependent on O. -Substituting in the Dirichlet distribution prior, Omar = argmax 1 log ozi + log [# o x k k] we take the Lagrangian and we the same procedure used for the ML devivation to find, 017= 101 + K1 1-F By summing all terms, we find 2= 2 1+ 1- K. We substitute in the egn to above to conclude: OMAP = Dity I-K

APPENDIX

```
clear all;
close all;
Part1 = 1;
Part2 = 1:
dimension = 2;
% Defining different sample sizes
D.d100.N = 20;
D.d1000.N = 200:
D.d10k.N = 2000;
D.d20k.N = 10000;
DType = fieldnames(D);
% Defining parameters for GMM
p = [0.6, 0.4];
mu0 = [-1, -1; 1, 1]';
Sigma0(:,:,1) = [1, 0; 0, 1];
Sigma0(:,:,2) = [1, 0; 0, 1];
alpha0 = [0.5, 0.5];
mu1 = [-1, 1; 1, -1]';
Sigma1(:,:,1) = [2, 0; 0, 2];
Sigma1(:,:,2) = [2, 0; 0, 2];
alpha1 = [0.5, 0.5];
figure;
% Generating data points based on GMM, assigning labels for classes plotting the data
points in different colors for each class
for ind = 1:length(DType)
  D.(DType{ind}).x = zeros(dimension, D.(DType{ind}).N);
  D.(DType\{ind\}).labels = rand(1, D.(DType\{ind\}).N) >= p(1);
  D.(DType\{ind\}).N0 = sum(\sim D.(DType\{ind\}).labels);
  D.(DType\{ind\}).N1 = sum(D.(DType\{ind\}).labels);
  D.(DType\{ind\}).phat(1) = D.(DType\{ind\}).N0 / D.(DType\{ind\}).N;
  D.(DType\{ind\}).phat(2) = D.(DType\{ind\}).N1 / D.(DType\{ind\}).N;
  [D.(DType{ind}).x(:, ~D.(DType{ind}).labels), ...
   D.(DType\{ind\}).dist(:, \sim D.(DType\{ind\}).labels)] = ...
     randGMM(D.(DType{ind}).N0, alpha0, mu0, Sigma0);
```

```
[D.(DType{ind}).x(:, D.(DType{ind}).labels), ...
   D.(DType{ind}).dist(:, D.(DType{ind}).labels)] = ...
    randGMM(D.(DType{ind}).N1, alpha1, mu1, Sigma1);
  subplot(2, 2, ind);
  plot(D.(DType{ind}).x(1, ~D.(DType{ind}).labels), ...
     D.(DType{ind}).x(2, ~D.(DType{ind}).labels), 'r.', 'DisplayName', 'Class 0');
  hold all:
  plot(D.(DType{ind}).x(1, D.(DType{ind}).labels), ...
     D.(DType{ind}).x(2, D.(DType{ind}).labels), 'c.', 'DisplayName', 'Class 1');
  grid on;
  xlabel('x1');
  ylabel('x2');
  title([num2str(D.(DType{ind}).N) 'Samples Distribution']);
end
legend 'show';
% Evaluating GMMs for a specific sample size, Calculating discriminant scores,
probabilities, & error metrics, Plotting ROC curve, minimum error point, and classifier
decisions
if Part1
  px0 = evalGMM(D.d20k.x, alpha0, mu0, Sigma0);
  px1 = evalGMM(D.d20k.x, alpha1, mu1, Sigma1);
  discScore = log(px1 ./ px0);
  sortDS = sort(discScore);
  logGamma = [min(discScore) - eps, sort(discScore) + eps];
  prob = CalcProb(discScore, logGamma, D.d20k.labels, D.d20k.N0, D.d20k.N1,
D.d20k.phat);
  logGamma_ideal = log(p(1) / p(2));
  decision ideal = discScore > logGamma ideal;
  p10 ideal = sum(decision ideal == 1 & D.d20k.labels == 0) / D.d20k.N0;
  p11 ideal = sum(decision ideal == 1 & D.d20k.labels == 1) / D.d20k.N1;
  pFE ideal = (p10 ideal * D.d20k.N0 + (1 - p11 ideal) * D.d20k.N1) / (D.d20k.N0 +
D.d20k.N1);
  [prob.min_pFE, prob.min_pFE_ind] = min(prob.pFE);
  if length(prob.min pFE ind) > 1
    [~, minDistTheory_ind] = min(abs(logGamma(prob.min_pFE_ind) -
logGamma ideal)):
    prob.min_pFE_ind = prob.min_pFE_ind(minDistTheory_ind);
  end
  minGAMMA = exp(logGamma(prob.min_pFE_ind));
  prob.min_FP = prob.p10(prob.min_pFE_ind);
```

```
prob.min TP = prob.p11(prob.min pFE ind);
  plotROC(prob.p10, prob.p11, prob.min_FP, prob.min_TP);
  hold all;
  plot(p10_ideal, p11_ideal, 'x', 'DisplayName', 'Ideal Min. Error');
  plotMinPFE(logGamma, prob.pFE, prob.min_pFE_ind);
  plotDecisions(D.d20k.x, D.d20k.labels, decision_ideal);
  plotERMContours(D.d20k.x, alpha0, mu0, Sigma0, alpha1, mu1, Sigma1,
logGamma ideal);
end
% Part 2: Classification with MLP Estimation
options = optimset('MaxFunEvals', 60000, 'MaxIter', 20000);
% Performing MLP Estimation for linear and quadratic logistic fits, calculating decision
scores, probabilities, and classifier decisions
% Plot data points with classifier decisions for both linear and quadratic fits
for ind = 1:length(DType)
  lin.x = [ones(1, D.(DType{ind}).N); D.(DType{ind}).x];
  lin.init = zeros(dimension + 1, 1);
  lin.theta = fminsearch(@(theta)(costFun(theta, lin.x, D.(DType{ind}).labels)), lin.init,
options);
  lin.discScore = lin.theta' * [ones(1, D.d20k.N); D.d20k.x];
  qamma = 0:
  lin.prob = CalcProb(lin.discScore, gamma, D.d20k.labels, D.d20k.N0, D.d20k.N1,
D.d20k.phat);
  quad.x = [ones(1, D.(DType{ind}).N); D.(DType{ind}).x;...
        D.(DType{ind}).x(1, :).^2;...
        D.(DType{ind}).x(1, :).*D.(DType{ind}).x(2, :);...
        D.(DType{ind}).x(2, :).^2];
  quad.init = zeros(2*(dimension + 1), 1);
  quad.theta = fminsearch(@(theta)(costFun(theta, quad.x, D.(DType{ind}).labels)),
quad.init, options);
  quad.xScore = [ones(1, D.d20k.N); D.d20k.x; D.d20k.x(1, :).^2;...
           D.d20k.x(1, :).*D.d20k.x(2, :); D.d20k.x(2, :).^2];
  quad.discScore = quad.theta' * quad.xScore;
  qamma = 0:
  quad.prob = CalcProb(quad.discScore, gamma, D.d20k.labels, D.d20k.N0,
D.d20k.N1, D.d20k.phat);
  plotDecisions(D.d20k.x, D.d20k.labels, lin.prob.decisions);
```

```
title(sprintf('Data & Classifier Decisions Against True Label for Linear Logistic
Fit\nProbability of Error=%1.1f%%', 100*lin.prob.pFE));
  plotDecisions(D.d20k.x, D.d20k.labels, quad.prob.decisions);
  title(sprintf('Data & Classifier Decisions Against True Label for Quadratic Logistic
Fit\nProbability of Error=%1.1f%%', 100*quad.prob.pFE));
end
% Computing the cost function for logistic regression
function cost = costFun(theta, x, labels)
  h = 1./(1 + \exp(-x' * theta));
  cost = -1/length(h) * sum((labels'.* log(h) + (1 - labels)'.* (log(1 - h))));
% Generating random data points based on a Gaussian Mixture Model
function [x, labels] = randGMM(N, alpha, mu, Sigma)
  d = size(mu, 1):
  cum alpha = [0, cumsum(alpha)];
  u = rand(1, N);
  x = zeros(d, N);
  labels = zeros(1, N);
  for m = 1:length(alpha)
    ind = find(cum alpha(m) < u \& u \le cum alpha(m + 1));
    x(:, ind) = randGaussian(length(ind), mu(:, m), Sigma(:, :, m));
    labels(ind) = m - 1:
  end
end
% Generating random data points following a Gaussian distribution
function x = randGaussian(N, mu, Sigma)
  n = length(mu);
  z = randn(n, N);
  A = Sigma^{1/2};
  x = A * z + repmat(mu, 1, N);
end
% Evaluating the GMM for given data points
function gmm = evalGMM(x, alpha, mu, Sigma)
  gmm = zeros(1, size(x, 2));
  for m = 1:length(alpha)
    gmm = gmm + alpha(m) * evalGaussian(x, mu(:, m), Sigma(:, :, m));
  end
end
```

% Evaluating the Gaussian function for given data points

```
function g = evalGaussian(x, mu, Sigma)
  [n, N] = size(x);
  invSigma = inv(Sigma);
  C = (2*pi)^{(-n/2)} * det(invSigma)^{(1/2)};
  E = -0.5 * sum((x - repmat(mu, 1, N)) .* (invSigma * (x - repmat(mu, 1, N))), 1);
  g = C * exp(E);
end
% Calculating probabilities and error metrics based on decision scores
function prob = CalcProb(discScore, logGamma, labels, N0, N1, phat)
  for ind = 1:length(logGamma)
    prob.decisions = discScore >= logGamma(ind);
    Num pos(ind) = sum(prob.decisions);
    prob.p10(ind) = sum(prob.decisions == 1 & labels == 0) / N0;
    prob.p11(ind) = sum(prob.decisions == 1 & labels == 1) / N1;
    prob.p01(ind) = sum(prob.decisions == 0 & labels == 1) / N1;
    prob.p00(ind) = sum(prob.decisions == 0 & labels == 0) / N0;
    prob.pFE(ind) = prob.p10(ind) * phat(1) + prob.p01(ind) * phat(2);
  end
end
% Plots contours for estimated GMMs
function plotContours(x, alpha, mu, Sigma)
  figure
  if size(x, 1) == 2
    plot(x(1, :), x(2, :), 'b.');
    xlabel('x1');
    ylabel('x2');
    title('Data and Estimated GMM Contours');
    axis equal;
    hold on;
    rangex1 = [min(x(1, :)), max(x(1, :))];
    rangex2 = [min(x(2, :)), max(x(2, :))];
    [x1Grid. x2Grid. zGMM] = contourGMM(alpha, mu, Sigma, rangex1, rangex2);
    contour(x1Grid, x2Grid, zGMM);
    axis equal;
  end
end
% Computing contours for GMMs
function [x1Grid, x2Grid, zGMM] = contourGMM(alpha, mu, Sigma, rangex1, rangex2)
  x1Grid = linspace(floor(rangex1(1)), ceil(rangex1(2)), 101);
  x2Grid = linspace(floor(rangex2(1)), ceil(rangex2(2)), 91);
  [h, v] = meshgrid(x1Grid, x2Grid);
  GMM = evalGMM([h(:)';v(:)'], alpha, mu, Sigma);
  zGMM = reshape(GMM, 91, 101);
```

```
% Plotting the ROC curve
function plotROC(p10, p11, min_FP, min_TP)
  figure:
  plot(p10, p11, 'DisplayName', 'ROC Curve', 'LineWidth', 2);
  hold on:
  plot(min_FP, min_TP, 'o', 'DisplayName', 'Estimated Min. Error', 'LineWidth', 2);
  xlabel('Prob. False Positive');
  ylabel('Prob. True Positive');
  title('Minimum Expected Risk ROC Curve');
  legend('show');
  grid on;
  box on;
end
% Plots minimum PFE against Gamma
function plotMinPFE(logGamma, pFE, min_pFE_ind)
  figure:
  plot(logGamma, pFE, 'DisplayName', 'Errors', 'LineWidth', 2);
  hold on;
  plot(logGamma(min_pFE_ind), pFE(min_pFE_ind), 'ro', 'DisplayName', 'Minimum
Error', 'LineWidth', 2);
  xlabel('Gamma');
  ylabel('Proportion of Errors');
  title('Probability of Error vs. Gamma');
  grid on:
  legend('show');
end
% Plotting data points and classifier decisions
function plotDecisions(x, labels, decisions)
  ind00 = find(decisions == 0 \& labels == 0);
  ind10 = find(decisions == 1 & labels == 0);
  ind01 = find(decisions == 0 & labels == 1):
  ind11 = find(decisions == 1 & labels == 1);
  figure:
  plot(x(1, ind00), x(2, ind00), 'og', 'DisplayName', 'Class 0, Correct');
  hold on:
  plot(x(1, ind10), x(2, ind10), 'or', 'DisplayName', 'Class 0, Incorrect');
  hold on:
  plot(x(1, ind01), x(2, ind01), '+r', 'DisplayName', 'Class 1, Correct');
  hold on;
  plot(x(1, ind11), x(2, ind11), '+g', 'DisplayName', 'Class 1, Incorrect');
  hold on;
  axis equal;
  grid on;
```

```
title('Data and respective Classifier Decisions versus True Labels');
  xlabel('x_1');
  ylabel('x_2');
  legend('AutoUpdate', 'off');
  legend('show');
end
% Plotting contours for the Equilibrium Risk Minimization (ERM)
function plotERMContours(x, alpha0, mu0, Sigma0, alpha1, mu1, Sigma1,
logGamma ideal)
  horizontalGrid = linspace(floor(min(x(1, :))), ceil(max(x(1, :))), 101);
  verticalGrid = linspace(floor(min(x(2, :))), ceil(max(x(2, :))), 91);
  [h, v] = meshgrid(horizontalGrid, verticalGrid);
  discriminantScoreGridValues = log(evalGMM([h(:)'; v(:)'], alpha1, mu1, Sigma1)) -
log(evalGMM([h(:)'; v(:)'], alpha0, mu0, Sigma0)) - logGamma ideal;
  minDSGV = min(discriminantScoreGridValues);
  maxDSGV = max(discriminantScoreGridValues);
  discriminantScoreGrid = reshape(discriminantScoreGridValues, 91, 101);
  contour(horizontalGrid, verticalGrid, discriminantScoreGrid, [minDSGV * [0.9, 0.6,
0.3], 0, [0.3, 0.6, 0.9] * maxDSGV]);
  Igd=legend('Correct decisions for data from Class 0', 'Incorrect decisions for data
from Class 0', 'Incorrect decisions for data from Class 1', 'Correct decisions for data
from Class 1', 'Equilevel contours of the discriminant function');
  set(lqd, 'FontSize', 6);
end
```

```
import matplotlib.pyplot as plt
import numpy as np
from scipy.stats import multivariate normal
from sklearn.metrics import confusion matrix
from math import ceil, floor
from sklearn.preprocessing import PolynomialFeatures
import numpy as np
import pylab
from mpl toolkits.mplot3d import Axes3D
def hw2q2():
   Ntrain = 100
    data = generateData(Ntrain)
   plot3(data[0,:],data[1,:],data[2,:])
    xTrain = data[0:2,:]
    yTrain = data[2,:]
   Ntrain = 1000
   data = generateData(Ntrain)
   plot3(data[0,:],data[1,:],data[2,:])
    print("hw2q2, data.shape", data.shape)
    xValidate = data[0:2,:]
    yValidate = data[2,:]
print("hw2q2,xValidate.shape,yValidate.shape:",xValidate.shape,yValidate.s
hape)
    return xTrain, yTrain, xValidate, yValidate
def generateData(N):
    gmmParameters = {}
    gmmParameters['priors'] = [.3,.4,.3] # priors should be a row vector
    gmmParameters['meanVectors'] = np.array([[-10, 0, 10], [0, 0, 0], [10,
0, -10]])
    gmmParameters['covMatrices'] = np.zeros((3, 3, 3))
    gmmParameters['covMatrices'][:,:,0] = np.array([[1, 0, -3], [0, 1, 0],
[-3, 0, 15]]
    gmmParameters['covMatrices'][:,:,1] = np.array([[8, 0, 0], [0, .5, 0],
[0, 0, .5]])
    gmmParameters['covMatrices'][:,:,2] = np.array([[1, 0, -3], [0, 1, 0],
[-3, 0, 15]]
    x,labels = generateDataFromGMM(N,gmmParameters)
```

```
def generateDataFromGMM(N,gmmParameters):
    priors = gmmParameters['priors'] # priors should be a row vector
    meanVectors = gmmParameters['meanVectors']
    covMatrices = gmmParameters['covMatrices']
    n = meanVectors.shape[0] # Data dimensionality
    C = len(priors) # Number of components
    x = np.zeros((n,N))
    labels = np.zeros((1,N))
    u = np.random.random((1,N))
    thresholds = np.zeros((1,C+1))
    thresholds[:,0:C] = np.cumsum(priors)
    thresholds[:,C] = 1
    for l in range(C):
        indl = np.where(u <= float(thresholds[:,1]))</pre>
        Nl = len(indl[1])
        labels[indl] = (l+1)*1
        u[indl] = 1.1
        x[:,indl[1]] =
np.transpose(np.random.multivariate normal(meanVectors[:,1],
covMatrices[:,:,1], N1))
    return x, labels
def plot3(a,b,c,mark = "x", col = "b"):
   pylab.ion()
    fig = pylab.figure()
    ax = Axes3D(fig)
    ax.scatter(a, b, c, marker = mark, color = col)
    ax.set xlabel("x1")
    ax.set ylabel("x2")
   ax.set zlabel("y")
    ax.set title('Training Dataset')
np.set printoptions(suppress=True)
np.random.seed(45)
plt.rc('font', size = 18)
plt.rc('axes', titlesize = 18)
plt.rc('axes', labelsize = 18)
```

```
plt.rc('xtick', labelsize = 14)
plt.rc('ytick', labelsize = 14)
plt.rc('legend', fontsize = 16)
plt.rc('figure', titlesize = 18)
def batch(X, y, batch size, N):
   X batch = []
   y batch = []
    for i in range(0, N, batch size):
       nxt = min(i + batch size, N + 1)
       X batch.append(X[i:nxt, :])
       y batch.append(y[i:nxt])
def gradient descent(loss func, theta0, X, y, N, *args, **kwargs):
   max epoch = kwargs['max epoch'] if 'max epoch' in kwargs else 200
    alpha = kwargs['alpha'] if 'alpha' in kwargs else 0.1
    epsilon = kwargs['tolerance'] if 'tolerance' in kwargs else 1e-6
   batch size = kwargs['batch size'] if 'batch size' in kwargs else 10
   X batch, y batch = batchify(X, y, batch size, N)
    num batches = len(y batch)
   print("\n\n\n%d Batches of size %d:" % (num batches, batch size))
   print("\n\n\n")
   theta = theta0
   m t = np.zeros(theta.shape)
   trace = {}
    trace['loss'] = []
    trace['theta'] = []
    for epoch in range(1, max epoch + 1):
        loss epoch = 0
       for b in range(num batches):
```

```
X b = X batch[b]
           y b = y batch[b]
           loss, gradient = loss func(theta, X b, y b, *args)
           loss epoch += loss
           theta = theta - alpha * gradient
           if np.linalg.norm(gradient) < epsilon:</pre>
               print("Gradient Descent has converged after {}
epochs".format(epoch))
       trace['loss'].append(np.mean(loss epoch))
       trace['theta'].append(theta)
       if np.linalg.norm(gradient) < epsilon:</pre>
   return theta, trace
   n = X.shape[1]
   phi X = np.column stack((phi X, X[:, 1] * X[:, 1],
                                                                 X[:,
1] * X[:, 2],
                                                                X[:,
X[:, 2] * X[:, 2] * X[:, 2]
                                  ) )
   return phi X
def loss linreg(theta, X, y, sigma2=1):
   B = X.shape[0]
   predictions = X.dot(theta)
   error = predictions - y
   loss f = (1 / (2 * sigma2)) * np.sum(error ** 2)
   g = (1 / (B * sigma2)) * X.T.dot(error)
```

```
def map gamma(X, y, gamma, sigma2=1):
    reg term = gamma * sigma2 * np.identity(X.shape[1])
    theta = np.linalg.inv(X.T.dot(X) + reg term).dot(X.T.dot(Y))
    return theta
def meansq err(X, y, theta):
   y predict = X.dot(theta) #+ noiseV
   mse = np.mean((y - y predict)**2)
    return mse
option = {}
option['max epoch'] = 100
option['alpha'] = 1e-6
option['tolerance'] = 1e-3
option['batch size'] = 10
def main():
   mu = np.zeros(10)
   sigma2 = 1
    sigma = np.identity(10)*sigma2
   sigma = 1
   Ntrain = 100
   Nvalidate = 1000
   xTrain, yTrain, xValidate, yValidate = hw2q2()
    print("xTrain, yTrain, xValidate, yValidate",xTrain.shape,
yTrain.shape, xValidate.shape, yValidate.shape)
    xTrain, yTrain, xValidate, yValidate = xTrain.transpose(),
yTrain.transpose(), xValidate.transpose(), yValidate.transpose()
    print("xTrain, yTrain, xValidate, yValidate", xTrain.shape,
yTrain.shape, xValidate.shape, yValidate.shape)
    noiseT = multivariate normal.rvs(mu, sigma, Ntrain)
    noiseV = multivariate normal.rvs(mu, sigma, Nvalidate)
    xAugT = np.column stack((np.ones(Ntrain), xTrain))
    yAug = np.column stack((np.ones(Ntrain), yTrain))
    X3train = cubic transformation(xAugT) #+ noiseT
   xAugV = np.column stack((np.ones(Nvalidate), xValidate))
```

```
X3validate = cubic transformation(xAugV) #+ noiseT
    nCubic = X3train.shape[1]
    theta0 = np.random.randn(nCubic)
    theta gd, trace = gradient descent(loss linreg, theta0, X3train,
yTrain, Ntrain, **opts)
    theta_map = map_gamma(X3train,yTrain,0)
   print('theta start:')
   print(theta0)
   print('theta MLE:')
   print(theta gd)
   print('theta MAP:')
   print(theta map)
   print()
   mse gd = meansq err(X3validate, yValidate, theta gd)
   mse map = meansq err(X3validate, yValidate, theta map)
   print('MSE GD:', mse gd)
   print('MSE MAP:', mse map)
   y map = X3validate.dot(theta map) + noiseV
    y gd = X3validate.dot(theta gd) + noiseV
    fig = plt.figure(figsize=(12, 8))
    ax = fig.add subplot(111, projection='3d')
    ax.scatter(xValidate[:, 0], xValidate[:, 1], yValidate, marker='x',
color='w', label='True Data')
    ax.scatter(X3validate[:, 1], X3validate[:, 2], y gd, marker='x',
color='r', label='ML Estimate')
    ax.scatter(X3validate[:, 1], X3validate[:, 2], y_map, marker='x',
color='g', label='MAP Estimate')
   ax.set xlabel(r"$x1$")
   ax.set ylabel(r"$x2$")
   ax.set zlabel(r"$y$")
   ax.legend()
   plt.show()
   trials = 100000
    gamma = np.linspace(0.000000001,10000,trials)
   mse range = []
   mse range ml = []
```

```
theta ml, trace ml = gradient descent(loss linreg, theta0, X3train,
yTrain, Ntrain, **opts)
    for i in range(trials):
        theta temp = map gamma(X3train,yTrain,gamma[i])
        mse range.append(mean square err(X3validate, yValidate, theta temp))
        mse range ml.append(mean square err(X3validate, yValidate,
theta ml))
    fig1 = plt.figure()
    plt.plot(gamma, mse range, label='MAP MSE')
    plt.title("MSE vs Gamma")
    plt.xlabel('Gamma')
   plt.ylabel('MSE')
   plt.legend()
    plt.show()
   print("\n\n\n\n")
    fig2 = plt.figure()
   plt.plot(gamma, mse range ml, label='ML MSE')
    plt.title("MSE vs Gamma")
    plt.xlabel('Gamma')
   plt.ylabel('MSE')
    plt.legend()
   plt.show()
   print("\n\n\n\n")
    fig3 = plt.figure()
   plt.plot(gamma, mse range ml, label='ML MSE')
    plt.plot(gamma, mse range, label='MAP MSE')
    plt.title("MSE vs Gamma")
    plt.xlabel('Gamma')
   plt.ylabel('MSE')
   plt.legend()
    plt.show()
if __name__ == '__main__':
   main()
```

```
# Imports
import matplotlib.pyplot as plt
import numpy as np
import sympy as sym
# Positioning the sensors - each representing a sensor
k1 = (1/np.sqrt(2), 1/np.sqrt(2))
k2 = (-1/np.sqrt(2), 1/np.sqrt(2))
k3 = (-1/np.sqrt(2), -1/np.sqrt(2))
k4 = (1/np.sqrt(2),-1/np.sqrt(2))
# Actual location of object
actual xy = (0.2, 0.3)
sensors = [k1,k2,k3,k4]
# Setting the sigma values
sig x=0.1
sig_y=0.1
sig i=.01
def dist pt(p1,p2):
  # Assuming points are tuples and calculates Euclidean Distance
  return ((p1[0]-p2[0])**2+(p1[1]-p2[1])**2)**(0.5)
def val measure(k):
  # Measuring distance between sensor and actual position
  value = dist pt(k,actual xy) + np.random.normal(scale=sig i)
  if value > 0:
     return value
  else:
     val measure(k)
sensor val = dict()
sensor val[k1] = round(val_measure(k1),5)
sensor val[k2] = round(val measure(k2),5)
sensor val[k3] = round(val measure(k3),5)
sensor val[k4] = round(val measure(k4),5)
print ("Data of the Sensor is :\n", sensor val)
for j,i in enumerate(sensor val):
  print ("Sensor k"+str(j+1)+" distance from Actual positon", sensor val[i])
```

```
from numpy.core.numeric import ones_like
# Pre-defining the contour level for all plots
cont_lev=[]
for i in range(0,300,10):
  cont_lev.append(i)
# Creating a meshgrid
x = np.linspace(-2, 2, 1000)
y = np.linspace(-2, 2, 1000)
X, Y = np.meshgrid(x, y)
# Getting MAP objective values
def f0(x, y):
  # No sensor present
  priors = (x ** 2) / (sig_x ** 2) + (y ** 2) / (sig_y ** 2)
  return priors
def f1(x, y):
  # 1 sensor present
  one_sensor = (np.square(sensor_val[k1] - np.sqrt((k1[0] - x) ** 2 + (k1[1] - y) ** 2))) *
(1 / sig i ** 2)
  priors = (x ** 2) / (sig_x ** 2) + (y ** 2) / (sig_y ** 2)
  return one sensor + priors
def f2(x, y):
  # 2 sensors present
  priors = (x ** 2) / (sig_x ** 2) + (y ** 2) / (sig_y ** 2)
  one_sensor = (np.square(sensor_val[k1] - np.sqrt((k1[0] - x) ** 2 + (k1[1] - y) ** 2))) *
(1 / sig_i ** 2)
  two_sensor = (np.square(sensor_val[k2] - np.sqrt((k2[0] - x) ** 2 + (k2[1] - y) ** 2))) *
(1/\text{sig i ** 2})
  return one_sensor + two_sensor + priors
def f3(x, y):
  # 3 sensors present
  priors = (x^*2)/(sig_x^*2)+(y^*2)/(sig_y^*2)
  one_sensor = (np.square(sensor_val[k1] - np.sqrt((k1[0] - x) ** 2 + (k1[1] - y) ** 2))) *
(1 / sig_i ** 2)
  two_sensor = (np.square(sensor_val[k2] - np.sqrt((k2[0] - x) ** 2 + (k2[1] - y) ** 2))) *
(1 / sig_i ** 2)
  three_sensor = (np.square(sensor_val[k3] - np.sqrt((k3[0] - x) ** 2 + (k3[1] - y) ** 2))) *
(1 / sig_i ** 2)
  return one_sensor + two_sensor + three_sensor + priors
```

```
def f4(x, y):
  #4 sensors present
  priors = (x ** 2) / (sig x ** 2) + (y ** 2) / (sig y ** 2)
  one sensor = (np.square(sensor val[k1] - np.sqrt((k1[0] - x) ** 2 + (k1[1] - y) ** 2))) *
(1/\text{sig i ** 2})
  two sensor = (np.square(sensor val[k2] - np.sqrt((k2[0] - x) ** 2 + (k2[1] - y) ** 2))) *
(1/\sin i^{*} 2)
  three sensor = (np.square(sensor val[k3] - np.sqrt((k3[0] - x) ** 2 + (k3[1] - y) ** 2))) *
(1/\text{sig i ** 2})
  four sensor = (np.square(sensor val[k4] - np.sqrt((k4[0] - x) ** 2 + (k4[1] - y) ** 2))) *
(1/\text{sig i ** 2})
  return one sensor + two sensor + three sensor + four sensor + priors
def plots(f,num sensors):
  # Plotting graphs based on number of sensors and MAP objectie values
  Z = f(X, Y) \# computing Z
  from matplotlib.pyplot import figure
  fig = figure(num = None, figsize = (15, 12), dpi = 100, facecolor = 'pink', edgecolor=
'white')
  # plot contour
  plt.contourf(X, Y, Z, 20, cmap='RdGy',levels = cont_lev);
  # set true labels and sensor positions
  plt.plot([actual_xy[0]], [actual_xy[1]], marker = 'x', markersize = 20, color =
"blue", label = "Actual XY", mew = 2)
  if num sensors == 1:
     plt.plot([k1[0]], [k1[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 1")
  elif num sensors == 2:
     plt.plot([k1[0]], [k1[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 1")
     plt.plot([k3[0]], [k3[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 2")
  elif num sensors == 3:
     plt.plot([k1[0]], [k1[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 1")
     plt.plot([k2[0]], [k2[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 2")
     plt.plot([k3[0]], [k3[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 3")
  elif num sensors == 4:
     plt.plot([k1[0]], [k1[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 1")
```

```
plt.plot([k2[0]], [k2[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 2")
     plt.plot([k3[0]], [k3[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 3")
     plt.plot([k4[0]], [k4[1]], marker = 'o', markersize = 10, color = "brown", label =
"Sensor 4")
  plt.xlim(-2,2)
  plt.ylim(-2,2)
  plt.colorbar();
  plt.legend();
  return fig
Fig = plots(f0,0)
plt.title('No sensor present', fontsize = 12)
plt.xlabel('X', fontsize = 15);
plt.ylabel('Y', fontsize = 15);
fig.text(.2, 0.025, 'Centered at origin 0,0 -> which is the prior value', fontsize = 12);
fig = plots(f1,1)
plt.title('Only 1 sensor Present', fontsize = 12)
plt.xlabel('X', fontsize = 15)
plt.ylabel('Y', fontsize = 15);
fig.text(.2,0.025, 'Center moves closer to Actual value', fontsize = 12);
fig = plots(f2,2)
plt.title('2 sensors Present.', fontsize = 12)
plt.xlabel('X', fontsize = 15)
plt.ylabel('Y', fontsize = 15);
fig.text(.2,0.025, 'Center moves closer to Actual value', fontsize = 12);
fig = plots(f3,3)
plt.title('3 sensors Present.', fontsize = 12)
plt.xlabel('X', fontsize = 15)
plt.ylabel('Y', fontsize = 15);
fig.text(.2,0.025, 'Center moves very close to Actual value', fontsize = 12);
fig = plots(f4,4)
plt.title('4 sensors Present', fontsize = 12)
plt.xlabel('X', fontsize = 15)
plt.ylabel('Y', fontsize = 15);
fig.text(.2,0.025, 'Center almost coincidences with Actual value', fontsize = 12);
```