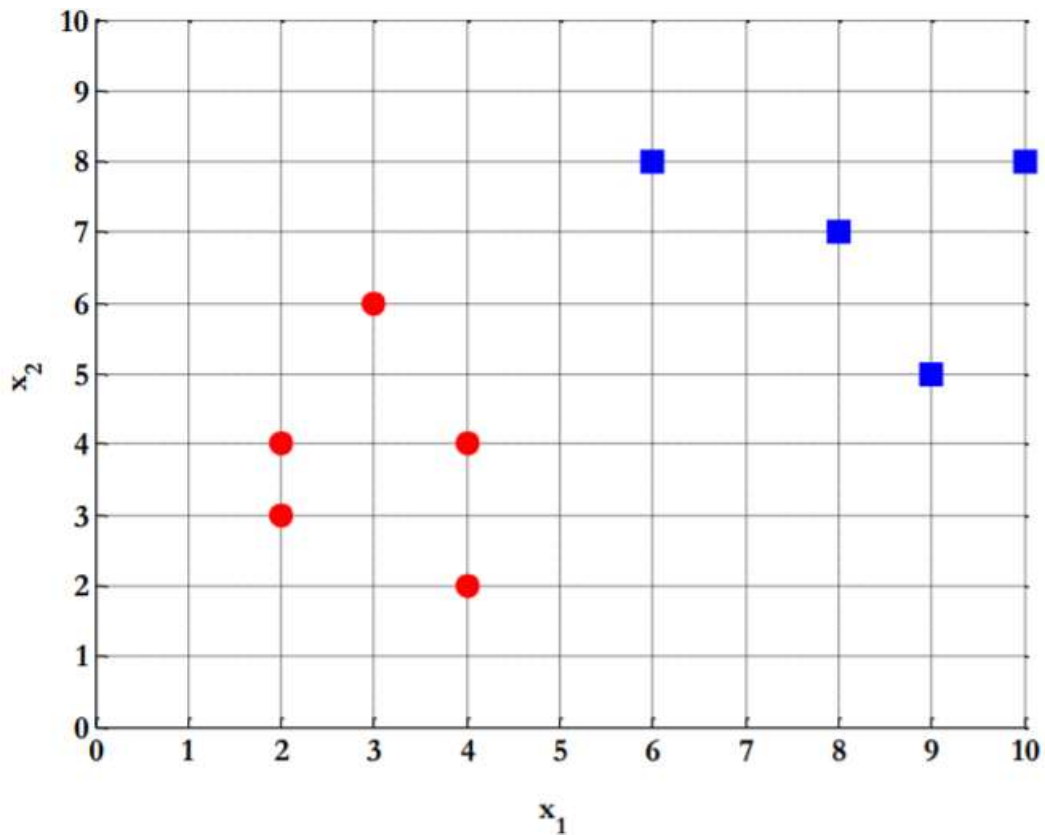


1. Compute the Linear Discriminant projection for the following two dimensional dataset.

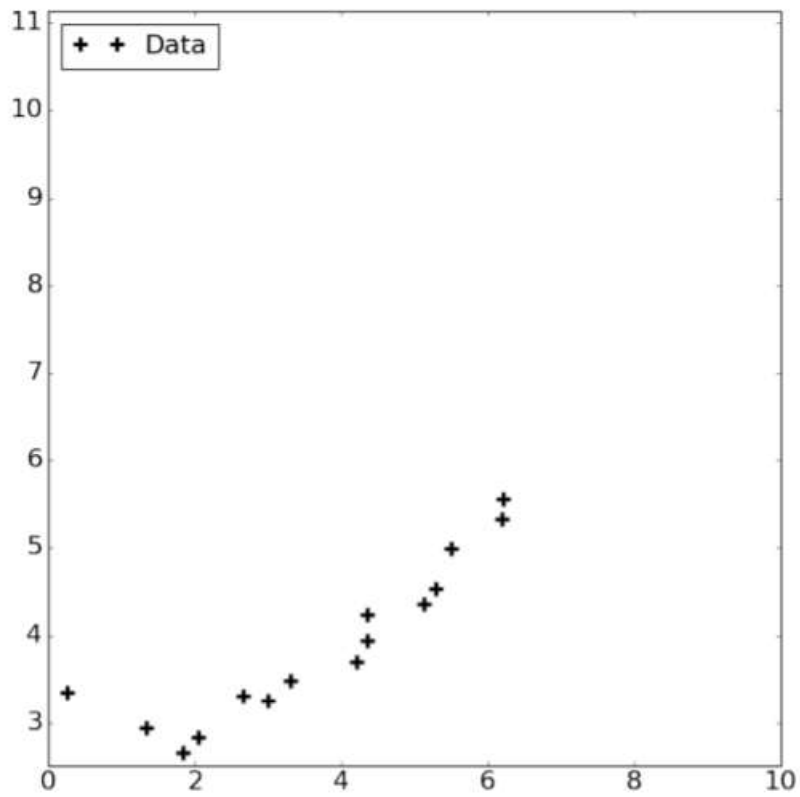
– Samples for class  $\omega_1$  :  $X_1=(x_1,x_2)=\{(4,2),(2,4),(2,3),(3,6),(4,4)\}$

– Sample for class  $\omega_2$  :  $X_2=(x_1,x_2)=\{(9,10),(6,8),(9,5),(8,7),(10,8)\}$



## 2. (Basis Expansion)Linear Regression – Polynomial Basis Expansion

How the basis for the below data can be expanded?



### 3. Maximum Likelihood Estimation

(a)

Suppose we have a random sample  $X_1, X_2, \dots, X_n$  where:

- $X_i = 0$  if a randomly selected student does not own a sports car, and
- $X_i = 1$  if a randomly selected student does own a sports car.

Assuming that the  $X_i$  are independent Bernoulli random variables with unknown parameter  $p$ , find the maximum likelihood estimator of  $p$ , the proportion of students who own a sports car.

(b)

Suppose the weights of randomly selected American female college students are normally distributed with unknown mean  $\mu$  and standard deviation  $\sigma$ . A random sample of 10 American female college students yielded the following weights (in pounds):

115 122 130 127 149 160 152 138 149 180

Based on the definitions given above, identify the likelihood function and the maximum likelihood estimator of  $\mu$ , the mean weight of all American female college students. Using the given sample, find a maximum likelihood estimate of  $\mu$  as well.

#### 4. Bayes Parameter Estimation

Let  $S = \{x_1, x_2, \dots, x_n\}$  be a set of coin flipping observations, where  $x_i = 1$  denotes 'Head' and  $x_i = 0$  denotes 'Tail'. Assume the coin is weighted and our goal is to estimate parameter  $\theta$ , the probability of 'Head'. Assume that we flipped a coin 20 times yesterday, but we did not remember how many times the 'Head' was observed. What we know is that the probability of 'Head' is around  $1/4$ , but this probability is uncertain since we only did 20 trials and we did not remember the number of 'Heads'. With this prior information, estimate the parameter  $\theta$ .