# **CUED - Engineering Tripos Part IIB 2019-2020**

**Module Coursework** 

Modul	e	Title of report								
Date submitted:				Assessment for this module is $\square$ 100% / $\square$ 25% coursework of which this assignment forms %						
τ	JNDERGRADUAT	TE STUDENTS O	NLY			POST GRADUAT	TE STUD	ENTS O	NLY	
Candidate number:				Name:			C	College:		
	ack to the stud							Very good	Good	Needs improvmt
	Completeness, quare		e lab? Has the a	nalysis been ca	rried out	thoroughly?				
	Correctness, quality of content  Is the data correct? Is the analysis of the data correct? Are the conclusions correct?									
	<b>Depth of understanding, quality of discussion</b> Does the report show a good technical understanding? Have all the relevant conclusions been drawn?									
	Comments:									
P R	Attention to detail, typesetting and typographical errors  Is the report free of typographical errors? Are the figures/tables/references presented professionally?									
E S E N T A T I O N	Comments:									
Overall assessment (circle grade) A* A B C D								D		

Overall assessment (circle grade)		A*	A	В	С	D	
Guideline standard		>75%	65-75%	55-65%	40-55%	<40%	
Penalty for lateness:		20% of marks per week or part week that the work is late.					

Marker: Date:

## 4F13 Probabilistic Machine Learning - True Skill Ranking

Lawrence Tray St John's College

November 15, 2020

#### Abstract

This report outlines the results of the second coursework for 4F13.

#### Contents

1	Que	Questions				
	1.a	Gibbs Sampling				
	1.b	EP - Message Passing				
		EP - Top Four Head to Head				
		Gibbs - Nadal v Djokovic				
		Method Comparison: Win ratio, Gibbs and EP				

### 1 Questions

### 1.a Gibbs Sampling

Listing 1: Gibbs sampling additions

```
m = np.zeros((M, 1))
for p in range(M):
    # fill in m[p] prediction (natural param conditional)
    wins_array = np.array(G[:, 0] == p).astype(int)
    loss_array = np.array(G[:, 1] == p).astype(int)
    m[p] = np.dot(t[:,0], (wins_array - loss_array))

iS = np.zeros((M, M)) # Container for sum of precision matrices (likelihood terms)
for g in range(N):
    # Build the iS matrix
    winner = G[g, 0]
    loser = G[g, 1]

iS[winner, winner] += 1
    iS[winner, loser] -= 1
    iS[loser, winner] -= 1
    iS[loser, loser] += 1
```

- 1.b EP Message Passing
- 1.c EP Top Four Head to Head
- 1.d Gibbs Nadal v Djokovic
- 1.e Method Comparison: Win ratio, Gibbs and EP

**Words**: 987