CUED - Engineering Tripos Part IIB 2019-2020

Module Coursework

| Modul | e | Title of report | | | | | | | | |
|--|--|-----------------|--|-----------------|-----------|--------------|---------|--------------|------|-------------------|
| Date su | bmitted: | | Assessment for this module is \square 100% / \square 25% coursework of which this assignment forms % | | | | | | | |
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| | 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? | | | | | | | | | |
| | Depth of understanding, quality of discussion 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: | | | | | | | | | |
| 0 | verall assessment (| circle grade) | A* | A | | В | | C | | D |

| Overall assessment (circle | 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.

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| | | 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

| $P(w_i > w_j)$ | Djokovic | Federer | Nadal | Murray | $P(t_{ij} > 0)$ | Djokovic | Federer | Nadal | Murray |
|----------------|----------|---------|-------|--------|-----------------|----------|---------|-------|--------|
| Djokovic | - | 0.92 | 0.95 | 0.98 | Djokovic | - | 0.64 | 0.66 | 0.71 |
| Federer | 0.08 | - | 0.59 | 0.79 | Federer | 0.36 | - | 0.52 | 0.58 |
| Nadal | 0.05 | 0.41 | - | 0.73 | Nadal | 0.34 | 0.48 | - | 0.56 |
| Murray | 0.02 | 0.21 | 0.27 | - | Murray | 0.29 | 0.42 | 0.44 | - |

(a) Prob. row player is more skilful

(b) Prob. row player wins a head-to-head

Table 1: Top four players comparison