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## Exercise Sheet 8

## Theory and Practice

## Remark:

- Submit a report containing your findings and source code until the given deadline. Submission tool: OLAT (eLearning platform)
- Important note, valid for all exercise sheets: An extension of the deadline can not be accepted since template solutions will be made available.

## Exercise T-8.1: MAP parameter estimation

In this exercise, we consider an image region with constant but unknown gray value c. This constant c is assumed to be a normally distributed random variable with zero mean and variance  $\sigma_c^2$ .

The region is observed by a sensor in the presence of Gaussian noise e, which has zero mean and variance  $\sigma_e^2$ . These n measured pixel intensities, which constitute the training corpus, are given by

$$\{x_k \mid x_k = c + e_k, \ k = 1, ..., n\}$$

Use MAP parameter estimation to determine the constant gray value  $\hat{c}$  of the noisy image region. Compare your result **theoretically and practically** (Octave experiments) with the Maximum-likelihood solution and discuss the differences. Which influence does the number of training samples have?

**Hint:** The mean of the a-posteriori distribution  $p(x_k|c)$  is c since the random variable e has the mean 0.