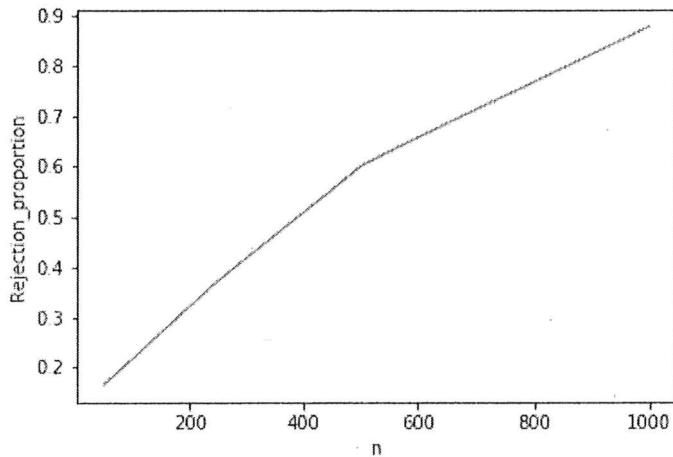


85 + 1 day late

## LAB 3, ACS2, PANKAJ CHOUHAN

### Problem 1, Part 2

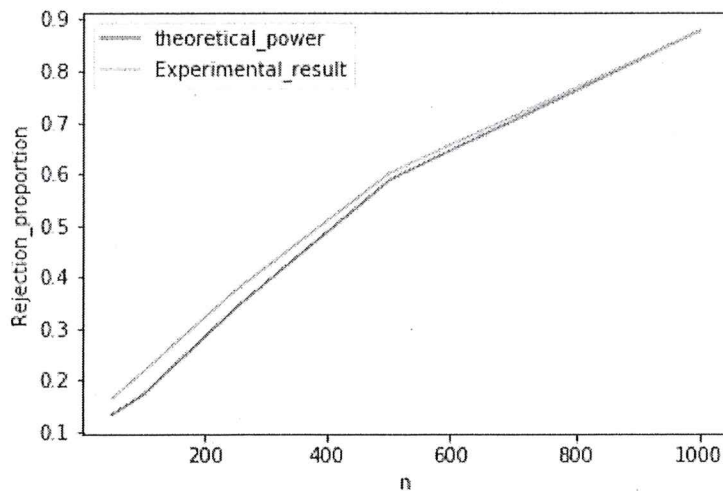


✓ ① +  $\frac{12.5}{12.5}$   
② +  $\frac{12.5}{12.5}$

As the sample size increase we can see that Rejection Proportion approaches to 1.

### Problem 1, Part 3

Please refer to Notebook for theoretical explanation as it's written in LATEX.



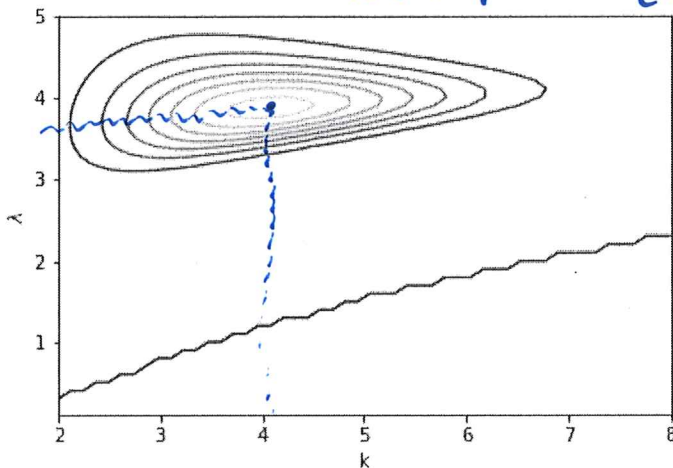
③ +  $\frac{12.5}{12.5}$   
④ +  $\frac{12.5}{12.5}$

Theoretical Power is almost the same as what I have observed in experiment.

### Problem 2, Part 1

Please refer to Notebook for expression as it's written in LATEX and I can't copy them to WORD.

## Problem 2, Part 2



① You give the correct terms, but remember that the actual  $\partial L / \partial z$  contains a summation over the data points  $\{x_i\}_{i=0}^N$ .

↑  
can't you write equations in WORD?

Furthermore, you do not specify the actual optimality condition.  $+ \frac{5}{10}$

② What are the data here? This matches up with  $x = \text{linspace}(2, 5, 8)$ , so good.  $+ 10/10$

Note : - I am not aware of the reason for the line in plot. I tried to figure it out but can't seem to figure out a reason for this behavior.

③  $\frac{10}{10}$

## Problem 2, Part 3 and Part 4

For X in range (3,6)

### Results and Warning of the solver

Warning: Desired error not necessarily achieved due to precision loss.

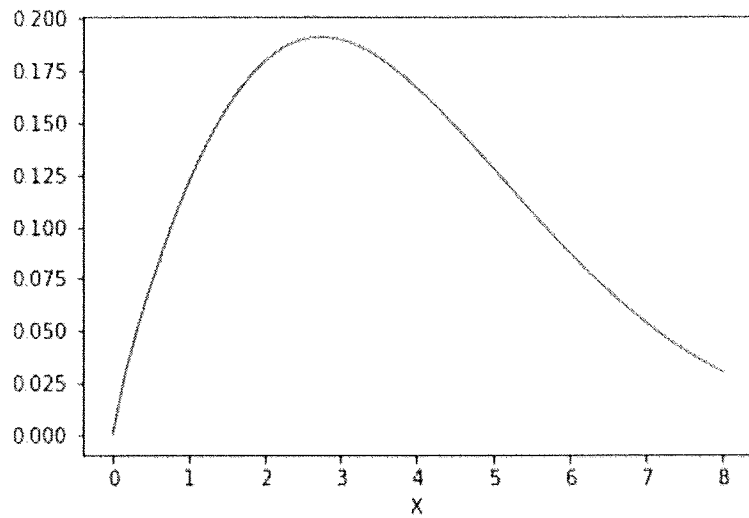
Current function value: -3.147914

Iterations: 3

Function evaluations: 98

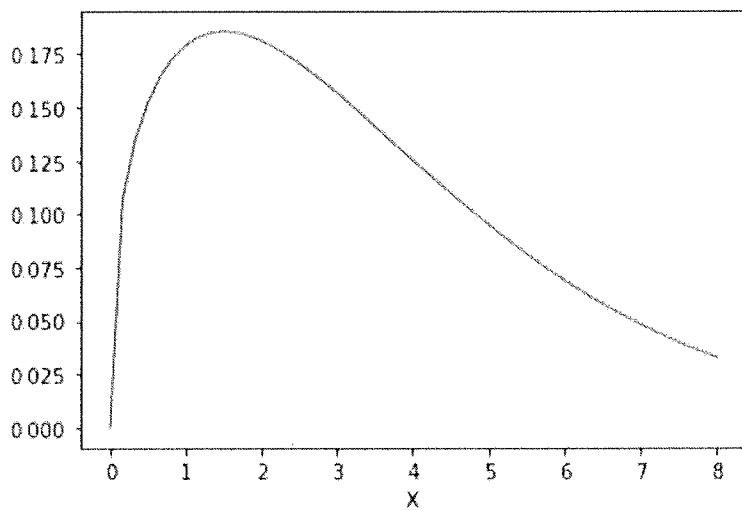
Gradient evaluations: 86

k, lamb = 1.8247438778440916 4.242582359693068



**For X in range (3,4)**

**Results and Warning of the solver**



Warning: Desired error not necessarily achieved due to precision loss.

Current function value: -3.383666

Iterations: 3

Function evaluations: 100

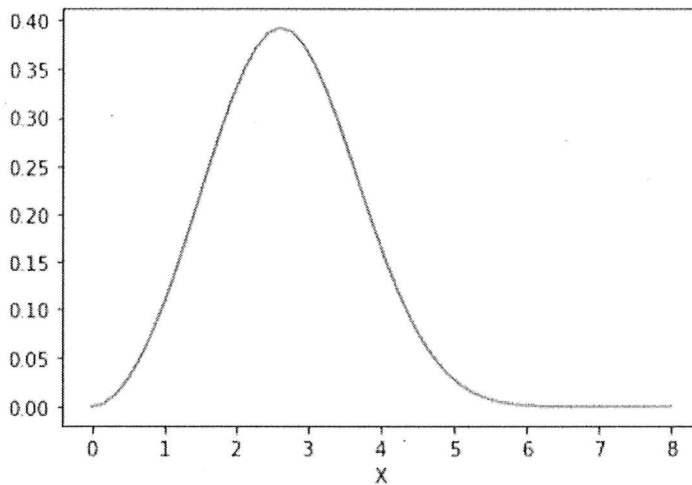
Gradient evaluations: 88

k,lamb = 1.3616844114019195 3.9583389843755326

For X in range (3,3.1)

### Results and Warning of the solver

Warning: Desired error not necessarily achieved due to precision loss.  
Current function value: -2.000202  
Iterations: 0  
Function evaluations: 106  
Gradient evaluations: 94  
k,lamb = 3.0 3.0



I have used most of the solver available in `scipy.optimize.minimize` and none of them seems to be able to minimize the problem. 'BFGS' solver came close to actual result, so therefore I am reporting the result from that solver.

④ Maybe it's because you aren't incorporating  $\nabla_z \hat{L}$  correctly. You are also plotting  $p(x|z)$ , not the likelihood.  $+\frac{10}{20}$