PRML Solutions
C01 Introduction

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Ex 1.1(*). *Solutions.* We have $y(x, \boldsymbol{w}) = \sum_{j=0}^{M} w_j x^j$ and $E(\boldsymbol{w}) = \frac{1}{2} \sum_{n=1}^{N} \{y(x_n, \boldsymbol{w}) - t_n\}^2$ then differentiate with respect to w_i, we obtain

$$\frac{\partial E}{\partial w_i} = \sum_{n=1}^{N} (y(x_n, \boldsymbol{w}) - t_n) x_n^i = 0 \tag{1}$$

which is equal to $\sum_{n=1}^{N} \sum_{j=0}^{M} w_j x_n^{j+i} = \sum_{n=1}^{N} t_n x_n^i$.

Let $A_{ij} = \sum_{n=1}^{N} x_n^{i+j}$ and $T_i = \sum_{n=1}^{N} x_n^i t_n$, so we get

$$\sum_{j=0}^{M} A_{ij} w_j = T_i$$

$\square$

Ex 1.2(*). *Solutions.* We have $E(\boldsymbol{w}) = \frac{1}{2} \sum_{n=1}^{N} \{y(x_n, \boldsymbol{w}) - t_n\}^2 + \frac{\lambda}{2} \sum_{i=0}^{M} w_i^2$ then differentiate with respect to w_i, we obtain

$$\frac{\partial E}{\partial w_i} = \sum_{n=1}^{N} (y(x_n, \boldsymbol{w}) - t_n) x_n^i + \lambda w_i = 0 \tag{2}$$

which is equal to $\sum_{n=1}^{N} \sum_{j=0}^{M} w_j x_n^{j+i} + \lambda w_i = \sum_{n=1}^{N} t_n x_n^i$.

Let $A_{ij} = \sum_{n=1}^{N} x_n^{i+j}$ and $T_i = \sum_{n=1}^{N} x_n^i t_n$, we have

$$\sum_{j=0}^{M} A_{ij} w_j + \lambda w_i = T_i$$

Let $\widetilde{A}_{ij} = A_{ij} + \lambda I_{ij}$, so we get

$$\sum_{j=0}^{M} \widetilde{A}_{ij} w_j = T_i$$

$\square$

Ex 1.3(**). *Solutions.* Let us denote apples, oranges and limes by a, o and l respectively.

$$
\begin{aligned}
p(a) &= p(a|r)p(r) + p(a|b)p(b) + p(a|g)p(g) \\
&= 0.3 \times 0.2 + 0.5 \times 0.2 + 0.3 \times 0.6 \\
&= 0.34
\end{aligned}
\tag{3}
$$

and by using Bayes' theorem, we obtain

$$
\begin{aligned}
p(g|o) &= \frac{p(o|g)p(g)}{\sum_{x=r,g,b} p(o|x)p(x)} \\
&= 0.5
\end{aligned}
\tag{4}
$$

$\square$

Ex 1.4(**). *Solutions.* $\square$

Ex 1.5(*). *Proof.*

$$
\begin{aligned}
\mathbb{E}[(f(x) - \mathbb{E}f(x))^2] &= \mathbb{E}[f^2(x) - 2f(x)\mathbb{E}f(x) + \mathbb{E}^2 f(x)] \\
&= \mathbb{E}f^2(x) - \mathbb{E}^2 f(x)
\end{aligned}
$$

$\square$

Ex 1.6(*). *Proof.* if x and y are independent, we have $p(x, y) = p(x)p(y)$. So we obtain

$$
\begin{aligned}
Cov[x, y] &= \mathbb{E}[xy] - \mathbb{E}[x]\mathbb{E}[y] \\
&= \iint xyp(x, y)dxdy - \int xp(x)dx \int yp(y)dy \\
&= \iint xyp(x)p(y)dxdy - \iint xyp(x)p(y)dxdy \\
&= 0
\end{aligned}
$$

$\square$

Ex 1.7(**). *Proof.* From Cartesian to polar coordinates, the transformation is defined by

$$
x = r\cos\theta
$$
$$
y = r\sin\theta
$$

The Jacobian of the change of variables is given by

$$
\begin{aligned}
\frac{\partial(x, y)}{\partial(r, \theta)} &= \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} \\
&= \begin{vmatrix} \cos\theta & -r\sin\theta \\ \sin\theta & r\cos\theta \end{vmatrix} \\
&= r
\end{aligned}
$$

So, we have

$$I^2 = \int_0^{2\pi} \int_0^\infty e^{-\frac{r^2}{2\sigma^2}} r \, dr \, d\theta$$
$$= 2\pi \int_0^\infty e^{-\frac{u}{2\sigma^2}} \frac{1}{2} du$$
$$= 2\pi\sigma^2$$

Thus

$$I = (2\pi\sigma^2)^{1/2} \tag{5}$$

Finally, we obtain

$$y = \int_{-\infty}^{+\infty} \mathcal{N}(x|\mu, \sigma^2) dx$$
$$= \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx$$
$$= \frac{1}{2\pi\sigma^2} \int_{-\infty}^{+\infty} e^{-\frac{t^2}{2\sigma^2}} dt$$
$$= \frac{I^2}{2\pi\sigma^2}$$
$$= 1$$

$\square$

Ex 1.8(**). *Proof.* We have

$$\mathbb{E}[x] = \int_{-\infty}^{+\infty} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} x \, dx$$
$$= \frac{1}{\sqrt{2\pi\sigma^2}} \left(\int_{-\infty}^{+\infty} e^{-\frac{(x-\mu)^2}{2\sigma^2}} (x-\mu) dx + \int_{-\infty}^{+\infty} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \mu \, dx \right)$$
$$= \frac{\mu}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{+\infty} e^{-\frac{(x-\mu)^2}{2\sigma^2}} dx$$
$$= \mu \tag{6}$$

Because we have $\int_{-\infty}^{+\infty} e^{-\frac{(x-\mu)^2}{2\sigma^2}} (x-\mu)^2 dx = \sqrt{2\pi\sigma^2}$, then we differentiate both side of uppon with respect to σ^2. We obtain

$$\frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{+\infty} e^{-\frac{(x-\mu)^2}{2\sigma^2}} (x-\mu)^2 dx = \sigma^2 \tag{7}$$

Thus

$$\mathbb{E}[x^2] = \frac{1}{\sqrt{2\pi\sigma^2}} \int_{-\infty}^{+\infty} e^{-\frac{(x-\mu)^2}{2\sigma^2}} [(x-\mu)^2 + 2x\mu - \mu^2] dx$$
$$= \sigma^2 + 2\mu^2 - \mu^2$$
$$= \sigma^2 + \mu^2$$

$\square$

Ex 1.9(*). *Solutions.* We simply differentiate it with respect to x to obtain

$$\frac{d}{dx}\mathcal{N}(x|\mu,\sigma^2) = -\mathcal{N}(x|\mu,\sigma^2)\frac{x-\mu}{\sigma^2} = 0 \tag{8}$$

Thus $x = \mu$. Similarly, we obtain

$$\frac{\partial}{\partial \boldsymbol{x}}\mathcal{N}(\boldsymbol{x}|\boldsymbol{\mu},\boldsymbol{\Sigma}) = -\mathcal{N}(\boldsymbol{x}|\boldsymbol{\mu},\boldsymbol{\Sigma})\boldsymbol{\Sigma}^{-1}(\boldsymbol{x}-\boldsymbol{\mu}) \tag{9}$$

Thus $\boldsymbol{x} = \boldsymbol{\mu}$ $\qquad\square$

Ex 1.10(*). *Solutions.* Because of the independence, we have $p(x,z) = p(x)p(z)$. Thus

$$\begin{aligned}
\mathbb{E}[x+z] &= \iint (x+z)p(x,z)dxdz \\
&= \iint (x+z)p(x)p(z)dxdz \\
&= \int xp(x)dx + \int zp(z)dz \\
&= \mathbb{E}[x] + \mathbb{E}[z]
\end{aligned}$$

Similarly, for variance, we have

$$\begin{aligned}
Var[x+z] &= \mathbb{E}[\{x+z-\mathbb{E}[x+z]\}^2] \\
&= \iint \{x+z-\mathbb{E}[x+z]\}^2 p(x)p(z)dxdz \\
&= \iint \{x+z-\mathbb{E}[x]-\mathbb{E}[z]\}^2 p(x)p(z)dxdz \\
&= \int (x-\mathbb{E}x)^2 p(x)dx + \int (z-\mathbb{E}z)^2 p(z)dz+ \\
&\quad 2\iint (x-\mathbb{E}x)(z-\mathbb{E}z)p(x)p(z)dxdz \\
&= Var[x] + Var[z]
\end{aligned}$$

$\qquad\square$

Ex 1.11(*). *Solutions.* Too trival to do it. $\qquad\square$

Ex 1.12(**). *Solutions.* If $n = m$, we obtain $\mathbb{E}[x_n x_m] = \mathbb{E}[x_n^2] = \mu^2 + \sigma^2$. If $n \neq m$, we obtain $\mathbb{E}[x_n]\mathbb{E}[x_m] = \mu^2$. Thus

$$\mathbb{E}[\mu_{ML}] = \frac{1}{N}\sum_{n=1}^{N}\mathbb{E}[x_n] = \mu \tag{10}$$

and

$$\begin{aligned}
\mathbb{E}[\sigma_{ML}^2] &= \frac{1}{N}\sum_{n=1}^{N}\mathbb{E}[(x_n - \mu_{ML})^2] \\
&= \frac{1}{N}\sum_{n=1}^{N}\mathbb{E}[x_n^2 - 2\frac{x_n}{N}\sum_{i=1}^{N}x_i + \frac{1}{N^2}(\sum_{i=1}^{N}x_i)^2] \\
&= \left(\frac{N-1}{N}\right)\sigma^2 \tag{11}
\end{aligned}$$

$\qquad\square$

Ex 1.13(*). *Proof.*

$$\sigma^2_{ML} = \frac{1}{N} \sum_{n=1}^{N} (x_n - \mu)^2$$

$$\mathbb{E}[\sigma^2_{ML}] = \frac{1}{N} \sum_{n=1}^{N} \mathbb{E}[x_n^2 - 2\mu x_n + \mu^2]$$

$$= \frac{1}{N} \sum_{n=1}^{N} (\mu^2 + \sigma^2 - 2\mu^2 + \mu^2)$$

$$= \sigma^2$$

$\square$

Ex 1.14(*). *Proof.* We want to rewrite the $\boldsymbol{w}$ as $\boldsymbol{w} = \boldsymbol{w}^S + \boldsymbol{w}^A$ where $\boldsymbol{w}^S$ satisfy $\boldsymbol{w}^S = (\boldsymbol{w}^S)^T$ and $\boldsymbol{w}^A = -(\boldsymbol{w}^A)^T$. So we have

$$\boldsymbol{w}^T = (\boldsymbol{w}^S)^T + (\boldsymbol{w}^A)^T$$

$$\boldsymbol{w} = \boldsymbol{w}^S + \boldsymbol{w}^A$$

Thus

$$\boldsymbol{w}^S = \frac{\boldsymbol{w} + \boldsymbol{w}^T}{2}$$

$$\boldsymbol{w}^A = \frac{\boldsymbol{w} - \boldsymbol{w}^T}{2}$$

So

$$\sum_{i=1}^{D} \sum_{j=1}^{D} w_{ij}^S x_i x_j = \sum_{i=1}^{D} \sum_{j=1}^{D} \frac{w_{ij} + w_{ji}}{2} x_i x_j$$

$$= \frac{1}{2} \sum_{i=1}^{D} \sum_{j=1}^{D} w_{ij} x_i x_j + \frac{1}{2} \sum_{i=1}^{D} \sum_{j=1}^{D} w_{ji} x_i x_j$$

$$= \sum_{i=1}^{D} \sum_{j=1}^{D} w_{ij} x_i x_j$$

Thus, the number of independent parameters in the matrix w_{ij}^S is

$$num(i.d) = \frac{D^2 - D}{2} + D = \frac{D(D+1)}{2} \tag{12}$$

$\square$

Ex 1.15(***). *Proof.*

$$n(D, M) = \sum_{i_1=1}^{D} \sum_{i_2=1}^{i_1} \cdots \sum_{i_M=1}^{i_{M-1}} 1$$

$$= \sum_{i_1=1}^{D} \{ \sum_{i_2=1}^{i_1} \cdots \sum_{i_M=1}^{i_{M-1}} 1 \}$$

$$= \sum_{i_1=1}^{D} n(i_1, M - 1)$$

Then use proof by induction to show that the following result holds

$$\sum_{i=1}^{D} \frac{(i+M-2)!}{(i-1)!(M-1)!} = \frac{(D+M-1)!}{(D-1)!M!}$$

If $D = 1$, it is simple to show that the result holds.
If $D = k$, we assume the result holds.
If $D = k+1$, we obtain

$$\begin{aligned}
\sum_{i=1}^{k+1} \frac{(i+M-2)!}{(i-1)!(M-1)!} &= \sum_{i=1}^{k} \frac{(i+M-2)!}{(i-1)!(M-1)!} + \frac{(k+M-1)!}{k!(M-1)!} \\
&= \frac{(k+M-1)!}{(k-1)!M!} + \frac{(k+M-1)!}{k!(M-1)!} \\
&= \frac{(k+M)!}{k!M!}
\end{aligned}$$

so the equation is proved.
Finally, we want to prove the following result holds

$$n(D, M) = \frac{(D+M-1)!}{(D-1)!M!}$$

If $M = 2$, we have $n(D, 2) = \frac{D(D+1)}{2}$ which is proved in equation 12.
We assume that when $M = k$, the equation holds. If $M = k+1$, we obtain

$$\begin{aligned}
n(D, k+1) &= \sum_{i=1}^{D} n(i, k) \\
&= \sum_{i=1}^{D} \frac{(i+M-1)!}{(i-1)!M!} \\
&= \frac{(D+M)!}{(D-1)!(M+1)!}
\end{aligned}$$

$\square$

Ex 1.16(***). *Proof.* If $M = 0$, for all D, we have $N(D, 0) = 1$, which is obviously true.
We assume that when $M = k$, the equation holds.
If $M = k+1$, we have

$$\begin{aligned}
N(D, k+1) &= \sum_{m=0}^{k} n(D, m) + n(D, k+1) \\
&= N(D, k) + n(D, k+1) \\
&= \frac{(D+k)!}{D!k!} + \frac{(D+k)!}{(D-1)!(k+1)!} \\
&= \frac{(D+k+1)!}{D!(k+1)!}
\end{aligned}$$

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Thus, if $D \gg M$, we have

$$
\begin{aligned}
N(D, M) &= \frac{(D+M)!}{D!M!} \\
&\simeq \frac{(D+M)^{D+M}e^{-(D+M)}}{D^D e^{-D}M!} \\
&= D^M(1+\frac{M}{D})^{D+M}\frac{e^{-M}}{M!} \\
&\simeq D^M(1+M+\frac{M^2}{D})\frac{e^{-M}}{M!}
\end{aligned}
$$

which grows like D^M $\qquad\square$

Ex 1.17(**). *Proof.* First, we prove $\Gamma(x+1) = x\Gamma(x)$.

$$
\begin{aligned}
\Gamma(x+1) &= \int_0^\infty u^x e^{-u}du \\
&= -u^x e^{-u}\Big|_0^\infty + \int_0^\infty xu^{x-1}e^{-u}du \\
&= 0 + x\Gamma(x)
\end{aligned}
$$

Second, we obtain

$$
\Gamma(1) = \int_0^\infty ue^{-u}du = -e^{-u}\Big|_0^\infty = 1
$$

Third, if $x \in \mathbb{Z}$, we have

$$
\begin{aligned}
\Gamma(x+1) &= x\Gamma(x) \\
&= x(x-1)\Gamma(x-1) \\
&\cdots \\
&= x!
\end{aligned}
$$

$\qquad\square$

Ex 1.18(**). *Proof.* Using the equation 5, we obtain

$$
\sqrt{2\sigma^2}\int_{-\infty}^{+\infty} e^{-\frac{x^2}{2\sigma^2}}d\frac{x}{\sqrt{2\sigma^2}} = \sqrt{2\pi\sigma^2}
$$

which is equal to

$$
\int_{-\infty}^{+\infty} e^{-t^2}dt = \sqrt{\pi} \tag{13}
$$

Otherwise, using the gamma function, we have

$$
\begin{aligned}
\int_0^\infty e^{-r^2}r^{D-1}dr &= \frac{1}{2}\int_0^\infty e^{-r^2}(r^2)^{D/2-1}dr^2 \\
&= \frac{1}{2}\Gamma\left(\frac{D}{2}\right) \tag{14}
\end{aligned}
$$

Thus, we obtain

$$S_D = \frac{\prod_{i=1}^{D} \int_{-\infty}^{+\infty} e^{-x_i^2} dx_i}{\int_0^\infty e^{-r^2} r^{D-1} dr}$$
$$= \frac{2\sqrt{\pi}^D}{\Gamma(D/2)} \tag{15}$$

So, the surface area with radius r in D dimension wil equal to $S_D r^{D-1}$.
Thus, we obtain

$$V_D = \int_0^1 S_D r^{D-1} dr = \frac{S_D}{D} \tag{16}$$

$\square$