

3.15pm, 9th of June

Join Zoom Meeting

<https://us02web.zoom.us/j/87996056293>

Questions:

- Other activities this month? In July?
 - Github accounts
 - <https://github.com/Slowika/AI4GoodLab2020>
 - Future meetings:
 - Suggested times: Wed 12:45, Thursday 12:45
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1. Start off with Python:
 - Setting up the Python environment
 - Install anaconda
 - Start using Jupyter Notebook
 - Writing a simple class (example: Vector2D)
 - HW: Vector3D (with cross-product)
 - Google Colab. Python Numpy arrays:
<https://cs231n.github.io/python-numpy-tutorial/> (how much of this have you seen earlier?)
 2. Q&A on probability lecture
 - Q1: birthday paradox

N people in a room.

What is the probability of two of them having their birthdays on the same day?

Assumption: probability of being born on any given day is $1/365$.
Each of the years has 365 days.

B - event that no two people have birthdays on the same day

$$P(A) = 1 - P(B)$$

$$\#S = 365^n$$

$$\#B = 365 * 364 \dots (365 - n + 1)$$

$$P(B) = \#B / \#S$$

- Q2: disease testing (Bayes rule)

98% - probability that an ill person is going to be classified as ill (true positive rate)

1% - probability that a healthy person is going to be classified as ill (false positive)

0.5% - percentage of the general population which has the disease

Question: What is the likelihood that a person who tested positive is ill?

Events:

E - the person tests positive

F - the person is actually ill

$$P[E|F] = 0.98$$

$$P[E|F^c] = 0.01$$

$$P[F] = 0.005$$

$$P[F^c] = 0.995$$

$$P[F|E] = ?$$

$$P[E] = P[E|F] * P[F] + P[E|F^c] * P[F^c]$$

$$\begin{aligned} P[F|E] &= (P[E|F] * P[F]) / P[E] = \\ &= (P[E|F] * P[F]) / (P[E|F] * P[F] + \\ &P[E|F^c] * P[F^c]) = \dots \end{aligned}$$

Comment: the name of the rule. Answer:

Sum rule and chain rule

Sum rule

X - event

A_1, A_2, \dots, A_n - disjoint events that sum up to the entire state space

$$\text{Then } P(X) = P(X|A_1)P(A_1) + \dots \\ P(X|A_n)P(A_n)$$

Chain rule

$$P[EF] = P[E|F]*P[F]$$

Def. of conditional probability

$$P[E|F] = P[EF] / P[F]$$

Generalization of the chain rule:

$$P[E_1E_2E_3..] =$$

$$P[E_1]P[E_2|E_1]P[E_3|E_2E_1]...$$

3. Discussing Assignment 1: please submit the final version by Thursday morning. Hints for each question during the meeting

1. b)

Hint: Consider $f_{\theta}(x_i)$ to be a constant. What happens if a constant is added to a RV which follows a Gaussian dist?

c) $\text{like}(\theta)$ - Use the definition from the lecture

$\log \text{like}(\theta)$

$\log(a * b) = \log(a) + \log(b)$

MSE - Mean Squared Error (loss function, commonly used in regression)

2. a) error distribution changes depending on the sample
b)

3. Draw $\text{like}(\theta)$ with respect to θ to get MLE

To calculate the posterior mean and mode, you need the posterior distribution:

$p(\theta | HHH; \alpha, \beta) =$
(use Bayes rule)

Mode - $\text{argmax } p(\theta | HHH; \alpha, \beta)$

Mean - expectation (integral of $\theta * \text{probability density function} * d\theta$ from 0 to 1)

Notes after the meeting: