

To show $W_{MLE}^* = \operatorname{argmax} L(W) = \operatorname{argmin} SAE(W)$.

$$\text{Given, } SAE(W) = \sum_{i=1}^n |y_i - W^T x_i|$$

Now, we could write the log-likelihood as:

$$L(W) = \sum_{i=1}^n \log p(y_i | x_i, W) = n \log \frac{1}{2b} + \frac{-1}{b \sum_{i=1}^n |y_i - W^T x_i|}$$

Note, the likelihood is proportional to $\sum_{i=1}^n |y_i - W^T x_i|$

if b is a fixed positive term when it is ~~maximized~~ ^{minimized}.

$$\begin{aligned} \text{we can write, MLE of } W &= \text{minimized} \left(\sum_{i=1}^n |y_i - W^T x_i| \right) \\ &= SAE(W) \end{aligned}$$

y	0	0	0	1	0	0	1	0	0	1	1	0	1	1	1	1
$p(y x)$	0.1	0.1	0.25	0.25	0.3	0.33	0.4	0.52	0.55	0.7	0.8	0.85	0.9	0.9	0.95	1.0
$t=0$	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
$t=0.2$	0	0	1	1	1	1	1	1	1	1	1	1	1	1	1	1
$t=0.4$	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1
$t=0.6$	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1
$t=0.8$	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1
$t=1$	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Let #TP be true positive, FN be False Negative, FP be False Positive

t	TP	FP	FN	recall	precision
0	8	8	0	1	$\frac{1}{2}$
0.2	8	6	0	1	$\frac{8}{14}$
0.4	6	3	2	$\frac{6}{8}$	$\frac{6}{9}$
0.6	6	1	2	$\frac{6}{8}$	$\frac{6}{7}$
0.8	4	1	4	$\frac{4}{8}$	$\frac{4}{5}$
1	0	0	8	0	0