

## Quiz 2

DATA MINING, SPRING 2019

Name:

UID:

**Problem 1.** (1=.5+.5 points.)

What is the support of 1D and 2D Gaussian distribution.

key

Support (1D Gaussian)  $\mathbb{R}$

Support (2D Gaussian)  $\mathbb{R}^2$  set of tuple (pair) of  
all real numbers

**Problem 2.** (1 points) Can you sketch sigmoid function  $\sigma(x) = \frac{1}{(1+\exp(-x))}$  where  $x \in \mathbb{R}$  used in Logistic regression. Please label some points along the y axis.

**Problem 3.** (1.5= .5+1 points)

a) If random variables  $X$ ,  $Y$  are conditionally independent given random variable  $Z$  then  $P(X, Y|Z) = ?$

b) We know that conditional independent for above variable also means  $P(Y|Z) = P(Y|X, Z)$ . Using this definition can you show  $P(X, Y|Z) = P(X|Z)P(Y|Z)$ .

$$\begin{aligned} P(X, Y|Z) &= P(X|Z) P(Y|X, Z) \quad \text{chain rule of} \\ &\quad \text{probability in the} \\ &\quad \text{universe of } Z \\ &= P(X|Z) P(Y|Z) \quad \because \text{given } P(Y|Z) = P(Y|X, Z) \end{aligned}$$