

Assignment 5

Computational Intelligence, SS2018

Team Members		
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1 Classification/ Clustering

1.1 2 dimensional feature

- 1.1.1 Perform all of the above-mentioned tasks for the EM algorithm.
- 1.1.2 Perform all of the above-mentioned tasks for the K-means algorithm
- 1.1.3 You may additionally choose any other pair of features; how would this change the classification accuracy

1.2 4 dimensional feature

- 1.2.1 How do the convergence properties and the accuracy of your classification change in comparison to scenario 2.1?
- 1.2.2 Within your EM-function connect the structure of the covariance matrices to diagonal matrices! What is the influence on the result.

1.3 Processing the data with PCA

- 1.3.1 How much of the variance in the data is explained this way?
- 1.3.2 How does the performance of your algorithms compare to scenario 2.1 and scenario 2.2?
- 1.3.3 Apply PCA with whitening, so that the transformed data has zero mean and a unit covariance matrix. How does this influence the choice of your initialization?

2 Samples from a Gaussian Mixture Model

- 2.1 Write a function $Y = \text{sample-GMM}(\alpha, \mu, \text{cov}, N)$
- 2.2 Using a GMM of your choice ($K > 3$), demonstrate the correctness of your function