

STATISTICAL PATTERN RECOGNITION

ASSIGNMENT 1

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Abstract

This is an introductory assignment to the world of *Statistics* and *Probability* in the world of *Pattern Recognition*. We'll introduce some key concepts like *Probability Distribution Function*, *Cumulative Distribution Function*, *Probability Density Function*, *Probability Mass Function*, *Joint Probability Density Function*, *Joint Cumulative Density Function*, *Marginal Density* & more details as the probabilistic point of view. Furthermore, we'll review the concepts of *Expected Value*, *Variance*, *Standard Deviation*, *Covariance* & *Correlation of Random Variables*(e.g. *Random Vectors*), *Univariate* & *Multivariate Gaussian Distribution*, *Total Probability* & *Bayes Theorem*, *Geometric* & *Mahalanobis Distances*, *Central Limit Theorem*, *Independence* & *Correlation* as the statistics point of view. Also, a principal concept called *Linear Transformation* is discussed. The relationship between these fields is far more important than each separately.

Key Words. *PDF, PMF, JPDF, JPMF, CDF, JCDF, Covariance Matrix, Correlation Coefficient, Correlation, Variance, Expected Vector, Gaussian Distribution, Marginal Probability, Linear Transformation, Eigenvector, Eigenvalue, Rank.*

1 Expectation & Variance

A random variable X has $E(X) = -4$ and $E(X^2) = 30$. Let $Y = -3X + 7$. Compute the following.

- (a) $V(X)$
- (b) $V(Y)$
- (c) $E((X + 5)^2)$
- (d) $E(Y^2)$

Solution

The main equation to calculate the *Variance* of a random variable X is given in 1.1.

$$V(X) = E[(X - E[X])^2] \quad (1.1)$$

Expanding the equation 1.1, we'll have the equation 1.2 using simple calculus.

$$\begin{aligned} V(X) &= E[X^2 + E[X]^2 - 2XE[X]] \\ V(X) &= E[X^2] + E[X]^2 - 2E[X]^2 \\ V(X) &= E[X^2] - E[X]^2 \end{aligned} \quad (1.2)$$

(a) The equation 1.2 can be conducted directly to compute the *Variance*. Replacing the values from the problem description we get the following as result.

$$\begin{aligned} V(X) &= E[X^2] - E[X]^2 \\ V(X) &= 30 - 16 = 14 \end{aligned}$$

(b) It is important to mention the *Linearity* of *Expectation* operator as formally described in 1.3.

$$E[aX + b] = aE[X] + b \quad (1.3)$$

Using property 1.3, we can write the $V(Y)$ as

$$\begin{aligned} V(Y) &= V(-3X + 7) = E[(-3X + 7)^2] - E[-3X + 7]^2 \\ V(Y) &= E[9X^2 + 49 - 42X] - E[-3X + 7]^2 \\ V(Y) &= 9E[X^2] + E[49] - 42E[X] - 9E[X]^2 - E[49] \\ V(Y) &= 9 * 30 + 49 - 42 * (-4) - 9 * 30 - 49 \\ V(Y) &= 168 \end{aligned}$$

(c) Expanding the internals of the expectation, we'll get the following.

$$\begin{aligned} E[(X + 5)^2] &= E[X^2 + 10X + 25] \\ E[(X + 5)^2] &= E[X^2] + 10E[X] + E[25] \\ E[(X + 5)^2] &= 30 + 10 * (-4) + 25 \\ E[(X + 5)^2] &= 15 \end{aligned}$$

(c) Same as above, we'll use 1.2 to get the following.

$$\begin{aligned} E[Y^2] &= E[(3X + 7)^2] \\ E[Y^2] &= E[9X^2 + 49 - 42X] \\ E[Y^2] &= 487 \end{aligned}$$

2 Eigenvector & Eigenvalue

(a) Compute eigenvalues and eigenvectors of $A = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 2 & 2 \\ 0 & 9 & -5 \end{bmatrix}$ and compare your results with Matlab outputs.

(b) A 2×2 matrix A has $\lambda_1 = 2$ and $\lambda_2 = 5$, with corresponding eigenvectors $V_1 = \begin{bmatrix} 1 & 0 \end{bmatrix}^T$ and $V_2 = \begin{bmatrix} 1 & 1 \end{bmatrix}^T$. Find A .

Solution

(a) First of all, we'll find the *eigenvalues* using the *characteristic equation* given in 2.1.

$$|A - \lambda I| = 0 \quad (2.1)$$

Using this equation, all of the diagonal components of matrix A will be decremented by a λ term. The determinant of the resulting matrix will be as following.

$$A - \lambda I = \begin{bmatrix} 4 - \lambda & 0 & 0 \\ 0 & 2 - \lambda & 2 \\ 0 & 9 & -5 - \lambda \end{bmatrix}$$

$$|A - \lambda I| = (4 - \lambda)(\lambda^2 + 3\lambda - 28)$$

This will result in the following two roots for the λ term.

$$\boxed{\lambda_1 = 4} \quad \boxed{\lambda_2 = -7}$$

These are the *eigenvalues* of the given matrix A . We'll continue using the *Gaussian Elimination* technique to compute the *eigenvectors* of matrix A . According to the equation 2.2 we are looking for all possible vectors that can be substitute with vector X .

$$|A - \lambda I|X = 0 \quad (2.2)$$

Thus, for each *eigenvalue* determined in the previous computations, we'll find the proper *eigenvector* by converting the equation 2.2 to a *Row Echelon Form* and solving the resulting linear system by *Back Substitution*. Using the computed *eigenvalues*, we'll have 2.3 and 2.4

$$A - 4I = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -2 & 2 \\ 0 & 9 & -9 \end{bmatrix} \quad (2.3)$$

$$A + 7I = \begin{bmatrix} 11 & 0 & 0 \\ 0 & 9 & 2 \\ 0 & 9 & 2 \end{bmatrix} \quad (2.4)$$

Now we can find the proper X for each *eigenvalue*, using *augmented* version of 2.3 and 2.4. We'll have 2.5 and 2.6 as result.

$$(A - 4I \mid 0) = \left[\begin{array}{cc|c} 1 & 2 & 3 \\ 4 & 5 & 9 \end{array} \right] \quad (2.5)$$

$$(A + 7I \mid 0) = \left[\begin{array}{ccc|c} 11 & 0 & 0 & 0 \\ 0 & 9 & 2 & 0 \\ 0 & 9 & 2 & 0 \end{array} \right] \quad (2.6)$$