

-You should show your work to get credit. You will not get any credit, if you only upload the answer.

-You should solve all the questions by yourself. You should not get any help from other people.

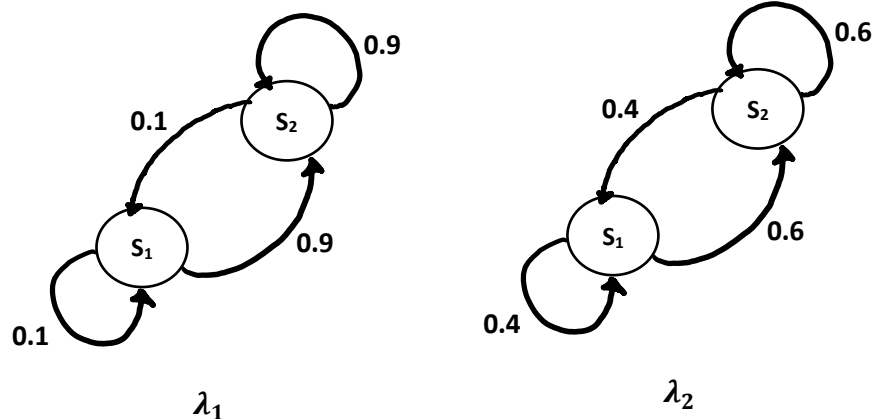
-Please solve each question to a different sheet(s) and you should upload your answers before 3:00 pm.

Q1 (30 pts) Consider a classification problem with three variables.

X	Y	Z	C
1	1	1	I
1	1	0	I
0	0	1	II
1	0	0	II

- Draw a decision tree that can perfectly classify the two classes corresponding to the above decision tree using the concept of entropy.
 - Draw another decision tree that can perfectly classify the four examples corresponding to the above decision tree using the concept of variance.
 - Compare the results in part a and b.
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Q2: (35 pts) Given the following Markov Models



- We observe the sequence $S_1 S_1 S_1 S_1 S_2$. Is it from class 1 (λ_1) or class 2 (λ_2)? You can assume that initial state probabilities and class probabilities are equal: $P(\lambda_1) = P(\lambda_2) = 0.5$. Show your work.
- Repeat part (a) with initial state probabilities $\pi_1 = 0.1$ and $\pi_2 = 0.9$ in both classes and the initial class probabilities are $P(\lambda_1) = 0.1$, $P(\lambda_2) = 0.9$.

- c) Given the following four state sequences

$$S_1 S_1 S_1 S_2 S_2 S_1 S_2 S_1 S_3 S_1 S_3 S_3.$$

$$S_2 S_1 S_3 S_1$$

$$S_3 S_1 S_2 S_3 S_1$$

$$S_2 S_1 S_2 S_3 S_1$$

Estimate a **three** state Markov model based on this sequence. Estimate the initial state probabilities as well.

Q3: (30 pts) Given the observations $(x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}), (x_2 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}), (x_3 = \begin{bmatrix} 3 \\ 2 \end{bmatrix})$.

- Construct a covariance matrix from the observed data.
- Find the eigenvalues and eigenvectors of the covariance matrix.
- Given the vector $x = \begin{bmatrix} 2 & 2 \end{bmatrix}^T$. Reduce the dimension of the vector x to 1 by projecting the vector x onto the eigenvector corresponding to the largest eigenvalue.