Projet Analyse de données

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Exercice 1: Simulation d'un mélange à trois composantes.

On considère un mélange à 3 composantes de Bernoulli.

Dans cet exercice, nous avons décidé de reprogrammer notre propre simulation afin de mieux comprendre le processus, nous avons par la suite comparé notre simulation avec la simulation donnée.

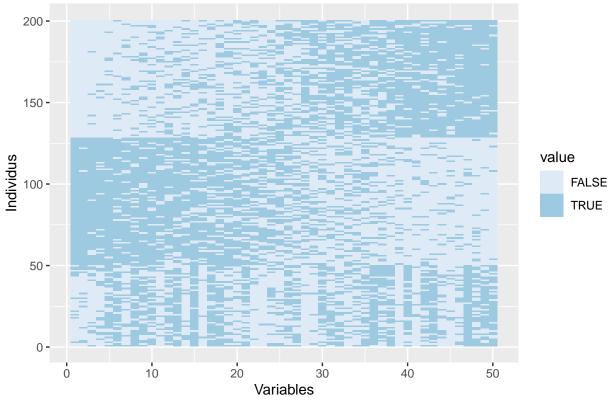
```
set.seed(3)
K<-3
p<-50
n<-200
pi < -c(1/3, 1/3, 1/3)
M<-matrix(runif(K*p),K,p)</pre>
M[K,] < -1-M[1,]
nks<-rmultinom(1,200,prob = pi)</pre>
Z<-rep(1:length(nks),nks)
X <-do.call(rbind,
                    mapply(function(nk,k){
                      matrix(rbernoulli(nk*p,p=M[k,]),
                              nrow = nk,
                              ncol=p,
                              byrow = TRUE)}, nks,1:K))
kmeans(X,3,nstart = 10)->res.kmeans
tidyData<-melt(X[order(res.kmeans$cluster),order(M[1,])])</pre>
set.seed(3)
K<-3
p<-50
n<-200
pi < -c(1/3, 1/3, 1/3)
#chaque ligne correspond a une composante de la mixture
M<-matrix(runif(K*p),K,p)</pre>
#Pour éviter d'avoir des valeurs similaires
M[K,] < -1-M[1,]
#Subdivision de l'échantillon: Combien appartiennent à chacune des lois(1 ère,2ème...)
nks<-rmultinom(1,200,prob = pi)</pre>
Z<-rep(1:length(nks),nks)</pre>
\#la\ loi\ de\ X\ sachant\ Z\ chaque\ ligne\ correspond\ a\ un\ vecteur\ Xi
XsZ <- matrix(345,50,200-nks[3])</pre>
for (i in 1:nks[1]){
  XsZ[,i] <- rbernoulli(50,M[1,])</pre>
for(i in 1:(nks[2])){
  XsZ[,nks[1]+i] <- rbernoulli(50,M[2,])</pre>
XsZ3 \leftarrow matrix(345,50,nks[3])
```

```
for(i in 1:(nks[3])){
    XsZ3[,i] <- rbernoulli(50,M[3,])
}
XsZ <- t(cbind(XsZ,XsZ3))
#Permutation des lignes
XsZ1 <- XsZ[sample(nrow(XsZ)),]
#On applique kmeans sur notre matrice XsZ1
kmeans(XsZ1,3,nstart = 10)->res.kmeans1
tidyData1 <- melt(XsZ1[order(res.kmeans1$cluster),order(M[1,])])</pre>
```

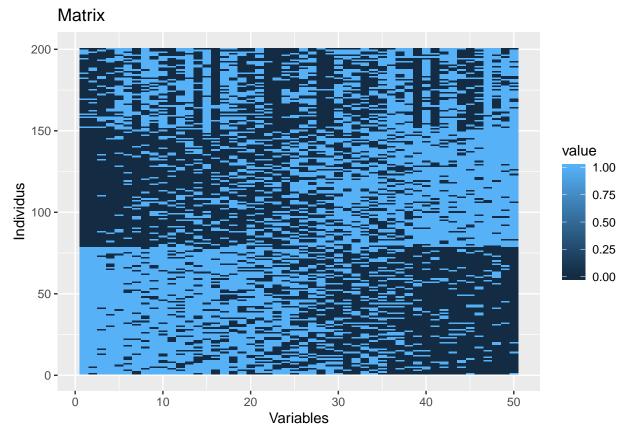
##comparaison des deux simulations

```
#simulation donnée
par(mfrow=c(1,2))
ggplot(tidyData, aes(x = Var2, y = Var1)) +
  geom_raster(aes(fill=value)) +
  scale_fill_brewer(aesthetics = "fill") +
labs(x="Variables", y="Individus", title="Matrix")
```

Matrix



```
#notre simulation
ggplot(tidyData1, aes(x = Var2, y = Var1)) +
  geom_raster(aes(fill=value)) +
  labs(x="Variables", y="Individus", title="Matrix")
```



Remarques:

- 1. Il y'a bien 3 classes (dans le cas de notre simulation) ce qui est en accord avec le fait qu'on ait 3 composantes dans le mélange.
- 2. Les objets similaires sont proches les uns des autres. La couleur bleue foncée correspond à une petite distance et la couleur bleue claire indique une grande distance entre les observations. 3- La correspondance des deux tracés précedent nous conforte dans l'idée que nous avons bien simulé nos données # Exercise 2 : Equations de l'algorithme EM

Question 1:

On note: $\theta = \{\pi, M\}$

$$P(X, Z|\theta) = \prod_{i=1}^{n} P(x_i, z_i|\theta) = \prod_{i=1}^{n} P_{\theta}(x_i|z_i) \times P_{\theta}(z_i)$$

$$P(X, Z|\theta) = \prod_{i=1}^{n} \prod_{k=1}^{K} P(x_i|\mu_k)^{z_{ik}} \times \pi_k^{z_{ik}}$$

$$P(X, Z|\theta) = \prod_{i=1}^{n} \prod_{k=1}^{K} \pi_k^{z_{ik}} (\prod_{j=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{1 - x_{ij}})^{z_{ik}}$$

$$\ln(P(X, Z|\theta)) = \ln(\prod_{i=1}^{n} \prod_{k=1}^{K} \pi_k^{z_{ik}} (\prod_{j=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{1 - x_{ij}})^{z_{ik}})$$

$$\ln(P(X, Z|\theta)) = \ln(\prod_{i=1}^{n} \prod_{k=1}^{K} \pi_k^{z_{ik}} (\prod_{j=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{1 - x_{ij}})^{z_{ik}})$$

$$\ln(P(X, Z|\theta)) = \ln(\prod_{i=1}^{n} \prod_{k=1}^{K} \pi_k^{z_{ik}} (\prod_{i=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{1 - x_{ij}})^{z_{ik}})$$

$$\ln(P(X,Z|\theta)) = \sum_{i=1}^{n} \sum_{k=1}^{K} (z_{ik}) (\ln(\pi_k) + \sum_{j=1}^{p} x_{ij} \ln(\mu_{kj}) + (1 - x_{ij}) \ln(1 - \mu_{kj})))$$

Question 2:

$$t_{ik}^{q} = \mathbb{E}(Z_{ik}/x_{i}, \theta^{q})$$

$$= 1 \times \mathbb{P}(z_{ik} = 1/x_{i}, \theta^{q}) + 0 \times \mathbb{P}(z_{ik} = 0/x_{i}, \theta^{q})$$

$$= \frac{\mathbb{P}(z_{ik} = 1, x_{i}/\theta^{q})}{\mathbb{P}(x_{i}/\theta^{q})}$$

$$= \frac{\mathbb{P}(z_{ik} = 1, /\theta^{q}) \times \mathbb{P}(x_{i}/z_{ik} = 1, /\theta^{q})}{\mathbb{P}(x_{i}/\theta^{q})}$$

$$= \frac{\pi_{k} \times \mathbb{P}(x_{i}/z_{ik} = 1, /\theta^{q})}{\mathbb{P}(x_{i}/\theta^{q})}$$

$$= \frac{\mathbb{P}(z_{ik} = 1, x_{i}/\theta^{q})}{\mathbb{P}(x_{i}/\theta^{q})}$$

$$= \frac{\pi_{k} \prod_{j=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{(1} - x_{ij})}{\sum_{k=1}^{n} \pi_{k} \prod_{j=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{(1} - x_{ij})}$$

Question 3:

$$\mathbb{Q}(\theta^{q}/\theta) = \mathbb{E}_{/X,\theta^{q}}(\ln(p_{n}(X,Z/\theta)))
= \sum_{i=1}^{n} \sum_{k=1}^{K} \mathbb{E}_{/X,\theta^{q}}[Z_{ik}(\ln(P_{\theta}(X_{i}/Z_{i}=k)) + \ln(\pi_{k}))]
= \sum_{i=1}^{n} \sum_{k=1}^{K} \mathbb{E}_{/X,\theta^{q}}(Z_{ik})(\ln(P_{\theta}(X_{i}/Z_{i}=k)) + \ln(\pi_{k}))
= \sum_{i=1}^{n} \sum_{k=1}^{K} t_{ik}^{q}[\ln(P_{\theta}(X_{i}/Z_{i}=k)) + \ln(\pi_{k})]
= \sum_{i=1}^{n} \sum_{k=1}^{K} t_{ik}^{q}[\ln(\pi_{k}) + \sum_{j=1}^{p} \ln(\mu_{kj}^{x_{ij}}(1 - \mu_{kj}^{1-x_{ij}}))]
= \sum_{i=1}^{n} \sum_{k=1}^{K} t_{ik}^{q}[\ln(\pi_{k}) + \sum_{i=1}^{p} x_{ij} \ln(\mu_{kj}) + (1 - x_{ij}) \ln(1 - \mu_{kj})]$$

Question 4:

Soit k,

$$\begin{split} \theta^{q+1} &= \operatorname*{argmax}_{\theta} \left(\mathbb{Q}(\theta^q/\theta) \right) \\ \frac{\partial \mathbb{Q}(\theta^q/\theta)}{\partial \mu_k} &= 0 \quad ====> \mu_k^{q+1} = \frac{\sum_{i=1}^n t_{ik}^q x_i}{\sum_{i=1}^n t_{ik}^q} \end{split}$$

$$\frac{\partial \mathbb{Q}(\theta^q/\theta)}{\partial \pi_k} = 0 \qquad ===>\pi_k^{q+1} = \frac{1}{n} \sum_{i=1}^n t_{ik}^q$$

Question 5:

- 1. Etape E:
 - A cette étape, θ^q est l'estimation de θ
 - On calcule $\mathbb{Q}(\theta^q/\theta) = \mathbb{E}_{X,\theta^q}(ln(p_n(X,Z/\theta)))$ (complete log-likelihood)
- 2. Etape M:
 - A cette étape, on retourne $\log(P_{\theta^{q+1}}(X))$ (incomplete log-likelihood)
 - $\theta^{q+1} = \underset{\theta}{\operatorname{argmax}} (\mathbb{Q}(\theta^q/\theta))$

Remarque:

 $1.\mathbb{E}_{/X,\theta^q}(\ln(P(X/\theta))) = \mathbb{E}_{/X,\theta^q}(\ln(P(X,Z/\theta))) - \mathbb{E}_{/X,\theta^q}(\ln(P(Z/X,\theta)))$ Le terme $-\mathbb{E}_{/X,\theta^q}(\ln(P(Z/X,\theta)))$ correspond à l'entropie de la variable latente. En maximisant la "complete log(likelihood)", on minimise l'entropie.

Question 6:

$$P_{\theta^{q+1}}(Z|X) = \frac{P_{\theta^{q+1}}(X,Z)}{P_{\theta^{q+1}}(X)}$$

$$\ln(P_{\theta^{q+1}}(Z|X)) = \ln(P_{\theta^{q+1}}(X,Z)) - \ln(P_{\theta^{q+1}}(X))$$

$$E[\ln(P_{\theta^{q+1}}(Z|X))] = E[\ln(P_{\theta^{q+1}}(X,Z)) - \ln(P_{\theta^{q+1}}(X))]$$

$$E[\ln(P_{\theta^{q+1}}(Z|X))] = E[\ln(P_{\theta^{q+1}}(X,Z)) - \ln(P_{\theta^{q+1}}(X))]$$

$$-E[\ln(P_{\theta^{q+1}}(Z|X))] = -E[\ln(P_{\theta^{q+1}}(X,Z))] + \ln(P_{\theta^{q+1}}(X))$$

$$-E[\ln(P_{\theta^{q+1}}(Z|X))] = -Q(\theta^{q+1}|\theta) + \ln(P_{\theta^{q+1}}(X))$$

Question 7:

On note:

$$\hat{\theta} = \underset{\theta \in \Theta_k}{\operatorname{argmax}} \left(\ln(P_{\theta}(X)) \right)$$

 $\hat{\theta}$ = la valeur maximale estimée de θ pour un model à K composantes. (Sortie de l'algorithme EM)

 Θ_k =Espace de paramétres pour un melange de modéles à K composantes

$$\ln(P_{\hat{\theta}}(X)) = \sum_{i=1}^{n} \ln(\sum_{k=1}^{K} \pi_k P_{\hat{\theta}}(X_i))$$
$$= \sum_{i=1}^{n} \ln(\sum_{k=1}^{K} \pi_k \prod_{j=1}^{p} \mu_{kj}^{x_{ij}} (1 - \mu_{kj})^{1 - x_{ij}})$$

Question 8:

$$\hat{K}_{BIC} = \operatorname*{argmax}_{k} \left(\ln(P_{\hat{\theta}}(X)) - \frac{d_k}{2} \log(n) \right)$$

 $d_k = (k-1) + kp = k(p+1) - 1$ p est la dimension des vecteurs de l'echantillon d_k représente le nombre de paramétres à estimer et n la taille de l'echantillon (ici 200). donc:

$$\begin{split} \hat{K}_{BIC} &= \operatorname*{argmax}_{k} \left(\ln(P_{\hat{\theta}}(X)) - \frac{k(p+1)-1}{2} \log(n) \right) \\ &= \operatorname*{argmax}_{k} \left(\sum_{i=1}^{n} \ln(\sum_{k=1}^{K} \prod_{j=1}^{p} \pi_{k} \mu_{kj}^{x_{ij}} (1 - \mu_{kj}^{1-x_{ij}}) \right) - \frac{k(p+1)-1}{2} \log(n)) \end{split}$$

Question 9:

$$\hat{k}_{ICL} = \operatorname*{argmax}_{k} \left(\ln(P_{\hat{\theta}}(X)) - d_k \ln(n) + E_{Z|X,\theta}[\ln(P_{\hat{\theta}}(Z|X))] \right)$$

le terme $E_{Z|X,\theta}[\ln(P_{\hat{\theta}})]$ représente l'entropie de la partition

$$\hat{k}_{ICL} = \underset{k}{\operatorname{argmax}} \left(E_{Z|X,\theta}[\ln(P_{\hat{\theta}}(X,Z))] - \frac{d_k \ln(n)}{2} \right)$$

##Question 10:

Algorithm 1 EM Algorithm

```
Initialize: the parameter \theta^0: \{\mu, \pi\} randomly q<-0 while ||\theta^q-\theta^{q+1}||>\epsilon do E-Step \mathbb{Q}(\theta^q/\theta) M-Step \theta^{q+1}= \operatorname{argmax} (\mathbb{Q}(\theta^q/\theta)) q\leftarrow q+1^{-\theta} end while
```

Exercice 3: Programmation de l'algorithme EM

Definition du vecteur Zik:

```
Zik <- matrix(0,nrow=200,ncol=K)
for( i in 1:200){
  for(k in 1:K){
    if(Z[i]==k)
      Zik[i,k]=1
  }
}</pre>
```

Question 1:

Initialisation des paramètres:

```
init.EM <- function (x,r){
  proportions <- rep(1/r,r)#initialisation des proportions
  eps <- 0.1
  n <- nrow(x)
  p <- ncol(x)</pre>
```

```
#initilisation des vecteurs moyennes avec des valeurs random entre 0 et 1
mu1<-matrix(runif(r*p),r,p)
parameters=list(proportions=proportions,mu=mu1)
return(parameters)
}</pre>
```

Etape E de l'algorithme EM : Calcul de t_{ik}

```
E.EM <- function(x,param){</pre>
  set.seed(3)
  K1<-nrow(param$mu)</pre>
  mu <- param$mu
  pi <- param$proportions</pre>
  n \leftarrow nrow(x)
  p \leftarrow ncol(x)
  t <- matrix(0,nrow=nrow(x),ncol=K1)
      for( i in 1:n){
         for(k1 in 1:K1){
           a=1
             for (j in 1:p){
                a = a*((mu[k1,j]**x[i,j])*(1-mu[k1,j])**(1-x[i,j]))
             t[i,k1] <- pi[k1]*a
      t <- t/rowSums(t)
  return(t)
```

Question 2: Etape M de L'algorithme EM

```
M.EM <- function(x,param,t){</pre>
  set.seed(3)
  K1 < -ncol(t)
  n \leftarrow nrow(x)
  p \leftarrow ncol(x)
  a=0
  pi <- rep(0,K1)
  for(k1 in 1:K1){
    pi[k1] <- 0
    for(i in 1:n){
         pi[k1]=pi[k1]+t[i,k1]
    pi[k1] <- pi[k1]/n
  mu1 <- matrix(0,K1,p)</pre>
  for(k1 in 1:K1){
    a=0
    for(i in 1:n){
       mu1[k1,] \leftarrow mu1[k1,] +t[i,k1]*x[i,]
```

```
a=a+t[i,k1]
}
mu1[k1,] <- mu1[k1,]/a
}
parameters <-list(proportions=pi,mu=mu1)
return(parameters)
}</pre>
```

Question 3: Algortihme EM complet

```
EM <- function(x,k){</pre>
  set.seed(3)
  param=init.EM(x,k)
  t=E.EM(x,param)
  param.new <- M.EM(x,param,t)</pre>
  iter=0
  while((sum(abs(unlist(param.new)-unlist(param)))>(0.5e-28))){
    t=E.EM(x,param.new)
    param <- param.new
    param.new <- M.EM(x,param,t)</pre>
    iter<-iter+1
  }
  iter
  #return(c(param.new,iter))
  return(param.new)
}
EM(X,3)
## $proportions
## [1] 0.3597818 0.2502082 0.3900100
##
## $mu
##
                        [,2]
                                  [,3]
                                             [,4]
                                                       [,5]
             [,1]
## [1,] 0.1522834 0.2773602 0.1528603 0.6803677 0.3613232 0.86162190
## [2,] 0.8001384 0.6003034 0.2198318 0.5203909 0.5395607 0.09993331
## [3,] 0.8076972 0.6538551 0.8461320 0.2436092 0.4230660 0.12820184
##
             [,7]
                           [,8]
                                     [,9]
                                               [,10]
                                                         [,11]
## [1,] 0.8755115 6.360747e-91 0.2217520 0.9444207 0.3752145 0.5419788
## [2,] 0.2997780 2.197769e-01 0.9000810 0.5603515 0.3197120 0.2397835
## [3,] 0.1282018 9.743597e-01 0.8461578 0.1538681 0.5769341 0.5769342
            [,13]
                       [,14]
                                 [,15]
                                             [,16]
                                                       [,17]
## [1,] 0.8749186 0.2084576 0.2217580 0.26345798 0.2217670 0.2501438
## [2,] 0.1407638 0.1998369 0.6003221 0.06080017 0.7601756 0.7993056
## [3,] 0.1410220 0.8076714 0.8846183 0.70510992 0.7307763 0.8076972
##
            [,19]
                       [,20]
                                  [,21]
                                              [,22]
                                                        [,23]
## [1,] 0.8193433 0.3051408 0.80545512 0.09728168 0.6942658 0.09727803
## [2,] 0.8201780 0.1807134 0.04081369 0.73938388 0.5803396 0.63943201
## [3,] 0.1153814 0.7435705 0.20512295 0.84613190 0.2820699 0.96153945
##
             [,25]
                        [,26]
                                  [,27]
                                             [,28]
                                                        [,29]
                                                                   [,30]
## [1,] 0.94441177 0.6253649 0.6942720 0.6803678 0.94441115 0.5141880
```

```
## [2,] 0.98001477 0.1199205 0.7002311 0.2806306 0.78018248 0.5595525
  [3,] 0.08976717 0.3974257 0.1795083 0.3589651 0.03848618 0.4871667
##
               [,31]
                          [,32]
                                    [,33]
                                              [,34]
                                                         [,35]
  [1,] 4.732794e-72 0.8332388 0.3891166 0.6108723 0.2773603 0.31962889
##
  [2,] 1.997936e-01 0.7601899 0.2597956 0.5404273 0.6003437 0.03998018
##
  [3,] 1.000000e+00 0.1154075 0.6922897 0.3846053 0.7307502 0.57690824
##
             [,37]
                        [,38]
                                   [,39]
                                             [,40]
                                                        [,41]
                                                                  Γ.421
## [1,] 0.04169211 0.0555888 0.90272464 0.5836787 0.6247745 0.2501463
  [2,] 0.25974344 0.1997943 0.70028120 0.3596723 0.8800969 0.5794851
  [3,] 0.89743853 0.9358991 0.05128074 0.3718112 0.2820697 0.8717982
            [,43]
                      [,44]
                                 [,45]
                                            [,46]
                                                       [,47]
                                                                 [,48]
  [1,] 0.6942627 0.3474308 0.3335339 0.62537269 0.5552934 0.3752189
## [2,] 0.4804678 0.3796464 0.1198621 0.03997591 0.6402886 0.7193732
## [3,] 0.3333246 0.7564167 0.6282149 0.44870645 0.3461708 0.7051358
##
            [,49]
                      [,50]
## [1,] 0.8193299 0.8332482
## [2,] 0.2806464 0.6203332
## [3,] 0.1410220 0.1538422
```

Remarques:

- 1. Le vecteur "proportions" et le vecteur nks/200 sont proches
- 2. Les lignes de la matrice "mu" sont permutées mais les valeurs obtenues sont proches des valeurs initiales(matrice M initiale)

Question 4:

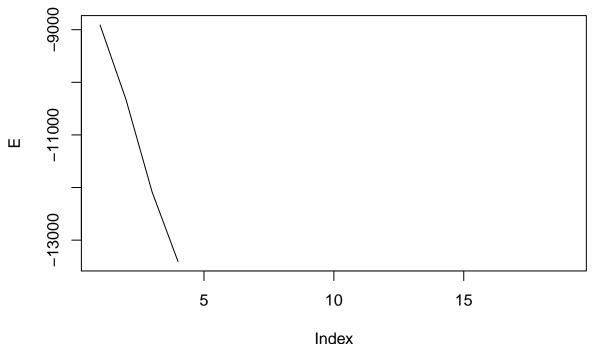
Fonction calculant la log vraisemblance completé en fonction des parametres (pour la formule voir exercice 2 question 1)

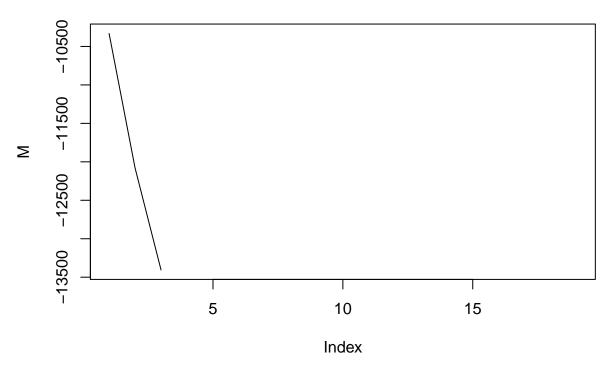
```
log_vraisemblance <- function(parameters){
    mu <- parameters$mu
    pi <- parameters$proportions
    a=0
    for(i in 1:nrow(X)){
        b=0
        for(k in 1:nrow(parameters$mu)){
            c=0
            for (j in 1:ncol(X)){
                  c=c+((X[i,j]*log(mu[k,j]))+((1-X[i,j])*log(1-mu[k,j])))
        }
        b=b+(Zik[i,k]*(log(pi[k]))+Zik[i,k]*c)
    }
    a=a+c
}
return(a)
}</pre>
```

#fonction tracant la logvraisemblance compléte a chaque demi-etape

```
vraisemblance_plot <- function(x,k){
   E=c()
   M=c()</pre>
```

```
parameters=init.EM(x,k)
  E=c(log_vraisemblance(parameters))
  tik=E.EM(x,parameters)
  parameters.new=M.EM(x,parameters,tik)
  M <- c(log_vraisemblance(parameters.new))</pre>
  while((sum(abs(unlist(parameters.new)-unlist(parameters)))>(1e-28))){
    tik=E.EM(x,parameters.new)
    parameters <- parameters.new</pre>
    E <- c(E,log_vraisemblance(parameters.new))</pre>
    parameters.new <- M.EM(x,parameters,tik)</pre>
    M <- c(M,log_vraisemblance(parameters.new))</pre>
    iter<-iter+1
  }
  iter
  plot(E,type='l')
  plot(M,type='l')
vraisemblance_plot(X,3)
```





\ Le tracé n'aboutit pas du a une production de NaN que nous ne sommes pas parvenus a identifier

Question 5:

$$\hat{K}_{BIC} = \operatorname*{argmax}_{k} \left(\ln(P_{\hat{\theta}}(X)) - \frac{d_k}{2} \log(n) \right)$$

On définit la fonction

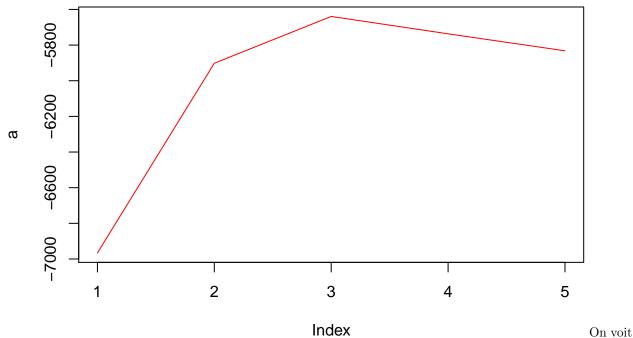
$$\ln(P_{\hat{\theta}}(X))$$

qui prend k comme paramètres et renvoie la logvraisemblance de l'echantillon X

```
log_chapeau=function(k){
  parameters <- EM(X,k)
  mu <- parameters$mu</pre>
  pi <- parameters$proportions</pre>
  a=0
  for(i in 1:nrow(X)){
    for(l in 1:nrow(parameters$mu)){
      c=1
      for (j in 1:ncol(X)){
        c = c * (((mu[1,j]) * * X[i,j]) * ((1-mu[1,j]) * * (1-X[i,j]))))
      b=b+pi[1]*c}
    a=a+log(b)
  return(a)
}
KBIC=function(k){
  bic=log\_chapeau(k)-(log(n)*((k*p+k-1)/2))
  return (bic)
#KBIC((10))
```

Plot de l'evolution du critére BIC en fonction de k

```
a=c()
for (i in 1:5){
   a=c(a,KBIC(i))
}
plot(a,type="l",col="red")
```



que le critére atteint son max en k egale 3 sur nos données simulés ce qui correspond bien au nombre de classe initiale de notre mixture. #utilisation de la fonction optimize

```
optimize(KBIC,lower=2,upper=4,maximum = TRUE)
```

```
## $maximum
## [1] 3
##
## $objective
## [1] -5639.367
```

On obtient le meme résultat avec optimize. K=3 correspond a une logvraisemblance maximal egale à 5639.367

Question 6:

$$\hat{K}_{ICL} = \operatorname*{argmax}_{k} \left(\mathbb{E}_{/X}[ln(P_{\hat{\theta}}(X,Z))] - \log(n) \frac{d_{k}}{2} \right)$$

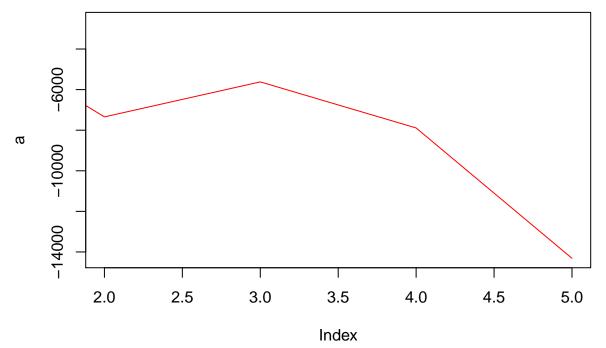
Implémentation de la fonction renvoyant le critére ICL ## fonction calculant $ln(P_{\hat{\theta}}(X,Z))$

```
log_icl <- function(k){
    Zik <- matrix(0,nrow=200,ncol=k)
for( i in 1:200){
    for(k1 in 1:k){
        if(Z[i]==k1)
        Zik[i,k1]=1
    }
}</pre>
```

```
z \leftarrow Zik
 n <- nrow(X)</pre>
 p <- ncol(X)</pre>
 param <- EM(X,k)</pre>
 mu <- param$mu
 pi <- param$proportions</pre>
 b=0
 for(i in 1:n){
   c=0
   for(1 in 1:k){
     a=0
     for (j in 1:p){
       #print(mu[k1, j])
     #print(a)
     c=c+(z[i,1]*(log(pi[1])+a))
   b=b+c
 }
 return(b)
\# fonction calculant le critére ICL en fonction de k
KICL=function(k){
 icl=mean(log_icl(k))-(log(n)*((k*p+k-1)/2))
 return (icl)
```

Plot du critére icl en fonction de K

```
a=c()
for (i in 1:5){ #ça rame si je prends 50
   a=c(a,KICL(i))
}
#a
plot(a,type="l",col="red",xlim=c(2,5))
```



voyonns qu'avce le critére ICL égalment le maximum est attent pour k=3 ce qui correspond bien au nombre de classe de notre mixture. #Utilisation de optimize

Nous

```
optimize(KICL,lower=2,upper=4,maximum = TRUE)
```

```
## $maximum
## [1] 3
##
## $objective
## [1] -5619.677
```

Nous obtenons le meme résultat pour optimize. Le maximum est atteint en K=3 et comme valeur -5619,677 # Exercice 4: Données state-firearms Nous allons appliquer notre algorithme EM apres avoir trouvé le nombre de classes de nos données a l'aide du critére BIC implémentée précédemment. Télécharger la base de données sur https://www.kaggle.com/jboysen/state-firearms#raw_data.csv

```
#upload de la data set
#make sure to download the dataset and replace the file path in the read.table function
statefirearms<-read.table(file="/Users/princessemame/ANAD 2019/raw_data.csv",sep=",",header=TRUE)

#transfert des données dans une matrice de la meme forme que X( simulé plus haut )
x <- statefirearms[,3:136]
Y <- matrix(3455,1350,133)
for(i in 1:1350){
    for (j in 1:133){
        Y[i,j] =x[i,j]
    }
}</pre>
```

Etude sur les lignes:

Nous allons utlisé le critere BIC pour determiner le nombre de composantes k de notre dataset. Aprés avoir determiner k nous allons appliquer l'algorithme EM pour trouver les paramétres de notre mélange. # fonction calculant la logyraisemblance avec comme parametre k

```
logvraisXk <- function(k){</pre>
  x <- Y
  n \leftarrow nrow(x)
  p \leftarrow ncol(x)
  param <- EM(x,k)
  K <- nrow(param$mu)</pre>
  mu <- param$mu
  pi <- param$proportions</pre>
  b=0
  for(i in 1:n){
    c=0
    for(d in 1:K){
      a=1
      for (j in 1:p){
         a=a*(((mu[d,j])**x[i,j])*((1-mu[d,j])**(1-x[i,j])))
      c=c+pi[d]*a
    b=b+log(c)
  }
  return(b)
}
n \leftarrow nrow(Y)
p \leftarrow ncol(Y)
critbic <- function(k){</pre>
  a <- logvraisXk(k)-(log(n)*((k*(p+1)-1)/2))
  return(-a) #on prend -a parce que la fonction optim minimise donc
  #si on minine -a ca veut dire quon maximise a
}
```

determination du k

Nous avons tracé le critere bic en fonction de k sur l'intervalle 1:11. Du fait de l'imbrication de boucles et de la taille des données la compilation prend plusieurs minutes nous avons donc décidé , pour eviter d'avoir à recompiler à chaque fois de stocker le resultat obtenu dans un fichier qui vous a ete transmis en piece jointe. Si vous souhaitez procéder à la compilation il vous suffira de "decommenter" les lignes suivantes.

Il semblerait que le maximum pour le critére BIC sois obtenue avec k=10 Appliquons notre algorithme EM a nos données avec k=10

```
\#A \leftarrow EM(Y,10)
```

#R
seultat la compilation prend plusieurs minutes nous avons donc décidé , pour eviter d'avoir a recompiler a
 chaque fois de stocker les resultats obtenu dans un fichier qui vous a ete transmis en piece jointe. Si vous
 souhaitez proceder à la compilation il vous suffira de "decommenter" les lignes suivantes.

```
#write.table(A$mu, file = "Vecteur moyenne", append = FALSE, quote = TRUE, sep = ";")
#write.table(A$proportions, file = "Vecteur proportions", append = FALSE, quote = TRUE, sep = ";")
```

#a matrice des vecteurs moyennes

```
##
          V1
                    V2
                                      ۷4
                                              V5
                                                       V6
                                                               V7
                            ٧3
    0.2319806 0.07335781 0.0000000 0.03286215 0.0000000 0.0000000 0.0000000
    0.0000000 0.37777778 0.3777778 0.91111111 0.0000000 0.0000000 0.0000000
    0.3157895 0.39473684 0.3157895 0.31578947 0.0000000 0.3157895 0.3157895
    0.4067797 1.00000000 0.5423729 1.00000000 0.0000000 0.0000000 0.0000000
    0.2695646 0.66087033 0.1999995 0.19999955 0.0000000 0.0000000 0.0000000
    0.1292939 0.28211792 0.0565248 0.16058185 0.0000000 0.0000000 0.0000000
    0.7804878 0.87804878 0.7804878 0.78048780 0.4878049 0.2926829 0.2926829
## 10 0.5510204 0.55102041 0.3469388 0.34693878 0.0000000 0.0000000 0.0000000
                       ۷9
##
           ٧8
                                V10
                                         V11
                                                   V12
                                                            V13
## 1
    0.24894693 1.183305e-139 0.00000000 0.00000000 0.00000000 0.10954077
    0.08888889
              0.000000e+00 0.37777778 0.37777778 0.00000000 0.00000000
              0.00000000
              3.898305e-01 0.94915254 0.89830508 0.08474576 0.00000000
    0.84745763
              2.608690e-02 0.06956506 0.19999955 0.02608690 0.06086943
    0.00000000
               0.00000000
## 7
    0.00000000
               3.982429e-02 0.04496291 0.04496291 0.00000000 0.00000000
    0.11632184
    0.00000000
               8.780488e-01 0.58536585 0.48780488 0.70731707 0.58536585
               0.000000e+00 0.00000000 0.20408163 0.44897959 0.00000000
  10 0.00000000
##
          V14
                   V15
                              V16
                                      V17
                                               V18
                                                         V19
    0.00000000 0.0000000 3.350225e-56 0.0000000 0.0000000 0.00000000
## 1
    0.00000000 0.0000000 4.444444e-01 0.0000000 0.0000000 0.00000000
    0.00000000 0.0000000 3.947368e-01 0.0000000 0.0000000 0.00000000
    0.08474576 0.1186441 4.915254e-01 0.5423729 0.5423729 0.54237288
    0.02608690 0.0000000 3.043471e-01 0.2086952 0.2086952 0.04347816
    0.00000000 0.0000000 0.000000e+00 0.0000000 0.0000000 0.0000000
    0.00000000 0.0000000 0.000000e+00 1.0000000 1.0000000 1.0000000
    0.00000000 0.0000000 3.725498e-02 0.0000000 0.0000000 0.00000000
   0.70731707 0.0000000 1.000000e+00 0.4634146 0.4878049 0.00000000
## 10 0.44897959 0.0000000 6.530612e-01 0.5510204 0.5510204 0.55102041
          V20
##
                    V21
                             V22
                                       V23
                                                 V24
                                                          V25
    0.00000000 0.48888889 1.00000000 1.00000000 0.533333333 0.46666667
    0.00000000 0.00000000 0.97368421 0.94736842 0.578947368 0.97368421
    0.54237288 0.54237288 0.93220339 0.93220339 0.457627119 0.08474576
    0.09565196 0.69565059 0.06956506 0.06956506 0.000000000 0.04347816
    0.00000000 0.06037877 0.16572045 0.08992583 0.002569309 0.03211637
    0.00000000 1.00000000 0.90243902 0.78048780 0.487804878 0.78048780
## 10 0.00000000 1.00000000 0.79591837 0.53061224 0.000000000 0.53061224
                     V27
                              V28
                                      V29
                                                V30
## 1
    0.000000000 0.00000000 0.00000000 0.5602070 0.03558343 0.3353339
    0.46666667 0.46666667 1.00000000 0.8222222 0.00000000 0.4666667
    0.605263158 0.36842105 0.97368421 0.6052632 0.39473684 0.6052632
    0.084745763 0.00000000 0.93220339 0.5423729 0.00000000 0.5423729
    0.043478162 0.04347816 0.06956506 1.0000000 0.30434714 1.0000000
## 6 0.000000000 0.00000000 1.00000000 1.0000000 0.52173913 1.0000000
```

```
0.00000000 0.0000000 1.0000000 1.000000 0.0000000 1.000000
     0.002569309 0.00000000 0.16572045 0.8886173 0.19591390 0.7165474
     0.487804878 0.78048780 0.90243902 1.0000000 0.41463415 1.0000000
  10 0.00000000 0.00000000 0.79591837 1.0000000 0.71428571 1.0000000
                    V33
                               V34
                                        V35
                                                    V36
                                                              V37
     0.6647300 0.1605637 0.10015711 0.5371147 0.109540772 0.30953343
## 1
     0.6052632 0.0000000 0.00000000 0.6052632 0.394736842 0.39473684
     0.4067797 0.4576271 0.05084746 1.0000000 0.915254237 1.00000000
     0.8782589 0.4608685 0.26086897 0.6956506 0.260868973 0.56521837
## 6
     0.2173913 1.0000000 1.00000000 0.0000000 0.086956522 0.08695652
     0.0000000 0.0000000 0.00000000 0.4736842 0.000000000 1.00000000
     0.7112276 0.3618669 0.30281015 0.2028898 0.005138619 0.15863557
## 8
    0.6097561 0.7073171 0.70731707 1.0000000 0.878048780 0.87804878
## 10 1.0000000 1.0000000 1.00000000 1.0000000 0.551020408 0.55102041
##
            V38
                      V39
                                 V40
                                          V41
                                                     V42
## 1
     0.00000000 0.02190673 0.02738519 0.3366888 0.05477062 0.00000000
     0.00000000 0.22222222 0.91111111 0.8000000 0.24444444 0.00000000
     0.31578947 0.39473684 1.00000000 0.4473684 0.26315789 0.10526316
     0.06779661 0.45762712 0.08474576 0.3898305 0.38983051 0.08474576
## 5
     0.02608690 0.77391354 0.50434668 0.3304340 0.11304322 0.00000000
     0.00000000 0.00000000 0.00000000 0.6521739 0.65217391 0.00000000
     0.00000000 0.00000000 1.00000000 1.0000000 0.73684211 0.0000000
     0.0000000 0.0000000 0.03468568 0.1342814 0.08093319 0.00000000
     0.87804878 0.87804878 1.00000000 1.0000000 1.00000000 0.58536585
  10 0.00000000 0.55102041 0.32653061 0.6530612 0.65306122 0.02040816
            V44
                      V45
                                 V46
                                           V47
                                                      V48
                                                                V49
##
     0.15883412 0.00000000 0.04929335 0.48789630 0.15883405 0.04929328
  1
     0.08888889 0.00000000 0.08888889 0.97777778 0.00000000 0.00000000
  3
     0.44736842 0.26315789 0.44736842 0.60526316 0.31578947 0.15789474
     0.38983051 0.38983051 0.38983051 0.08474576 0.33898305 0.33898305
  5
     0.31304277 0.11304322 0.27826024 0.74782665 0.22608644 0.08695632
     0.65217391 0.65217391 0.65217391 1.00000000 0.65217391 0.65217391
     7
     0.06166342 0.04367826 0.05138619 0.81950616 0.02312380 0.02312380
     1.00000000 1.00000000 1.00000000 0.70731707 1.00000000 1.00000000
## 9
## 10 0.38775510 0.38775510 0.38775510 1.00000000 0.06122449 0.06122449
##
                                 V52
                                          V53
            V50
                      V51
                                                      V54
     0.10954077 0.00000000 0.00000000 0.5973249 0.158833214 0.00000000
     0.00000000 0.00000000 0.00000000 0.9111111 0.000000000 0.111111111
     0.31578947 0.15789474 0.31578947 1.0000000 0.394736842 0.00000000
     0.33898305 0.33898305 0.33898305 0.5423729 0.186440678 1.00000000
  5
     0.22608644 0.08695632 0.19130391 0.7652157 0.486955420 0.39130347
     0.65217391 0.65217391 0.65217391 1.0000000 0.000000000 0.00000000
  6
## 7
     0.00000000 0.00000000 0.00000000 0.6486737 0.008992794 0.01670051
## 8
     1.00000000 1.00000000 1.00000000 1.0000000 0.878048780 0.12195122
## 10 0.06122449 0.06122449 0.06122449 0.4489796 0.551020408 0.16326531
##
            V56
                      V57
                                    V58
                                             V59
                                                       V60
                                                                V61
##
  1
     0.00000000 0.00000000 1.443987e-230 0.4066002 0.0000000 0.1984987
     0.48888889 0.00000000 0.000000e+00 0.4666667 0.0000000 0.0000000
  2
     0.00000000 0.00000000
                           0.000000e+00 1.0000000 0.0000000 0.0000000
                           1.186441e-01 0.8135593 0.0000000 0.3050847
     1.00000000 0.03389831
     0.61738991 0.01739126 1.739126e-02 0.6000009 0.0000000 0.2000018
```

```
0.00000000 0.00000000 0.000000e+00 0.3043478 0.0000000 0.0000000
    1.00000000 0.00000000 7.368421e-01 1.0000000 0.0000000 0.0000000
    0.01670051 0.00000000
                      1.541586e-02 0.4094997 0.0000000 0.1538474
    0.12195122 0.00000000
                      0.000000e+00 1.0000000 0.0000000 0.2682927
##
  10 0.16326531 0.00000000
                      0.000000e+00 1.0000000 0.2857143 0.6938776
##
         V62
                V63
                         V64
                                  V65
                                            V66
                                                    V67
    0.0000000 0.5316377 0.39646817 0.005265423 8.439120e-63 0.0000000
    0.0000000 1.0000000 0.08888889 0.46666667 0.000000e+00 0.2888889
  3
    0.4576271 1.0000000 0.54237288 0.288135593 8.474576e-02 0.6610169
    0.0000000 0.6956506 0.23478208 0.043478162 1.999995e-01 0.5391292
    6
  7
    0.0000000 1.0000000 0.42105263 0.000000000 7.368421e-01 1.0000000
    0.0000000 0.2388602 0.07915101 0.032166001 0.000000e+00 0.0000000
    0.4878049 1.0000000 0.90243902 0.902439024 0.000000e+00 0.6097561
## 10 0.0000000 1.0000000 1.00000000 0.448979592 0.000000e+00 0.5102041
                                 V71
                                         V72
##
         V68
                 V69
                        V70
                                                 V73
    ## 1
    2
    0.0000000 0.3559322 0.2711864 0.45762712 0.3898305 0.01694915 1.0000000
    0.0000000 0.0000000 0.1565214 0.15652138 0.2434777 0.04347816 0.4173904
    0.0000000 0.7894737 0.0000000 0.31578947 0.0000000 0.00000000 1.0000000
## 8
    0.0000000 0.0000000 0.0000000 0.03468568 0.0000000 0.00000000 0.2026777
    0.4878049 0.4878049 0.4878049 0.60975610 0.4878049 0.00000000 0.8780488
  10 0.0000000 0.3673469 0.0000000 0.20408163 0.5510204 0.55102041 1.0000000
##
         V75
                 V76
                          V77
                                  V78
                                          V79
    0.3567614 0.29547268 0.10954077 0.0000000 0.04929335 0.00000000
## 1
    1.0000000 1.00000000 0.26315789 0.1052632 1.00000000 1.00000000
    0.5423729 0.54237288 0.00000000 0.0000000 0.35593220 0.35593220
    0.4782598 0.31304277 0.03478253 0.0000000 0.18260828 0.03478253
    ## 6
    0.1013109 0.02447585 0.00000000 0.0000000 0.01027724 0.00000000
## 8
    0.9024390 0.90243902 0.29268293 0.0000000 0.90243902 0.90243902
## 10 0.5918367 0.59183673 0.02040816 0.0000000 0.02040816 0.02040816
          V81
                 V82
                          V83
                                  V84
##
                                          V85
    0.04929335 0.0000000 0.00000000 0.8231126 0.00000000 0.00000000
## 1
    0.0000000 0.1111111 0.28888889 1.0000000 0.00000000 0.37777778
    0.35593220 0.5423729 0.08474576 1.0000000 0.38983051 0.32203390
    0.18260828 0.5304336 0.11304322 0.8347830 0.04347816 0.04347816
    0.00000000 0.0000000 0.00000000 0.6956522 0.00000000 0.00000000
    0.00000000 0.0000000 0.00000000 0.7485882 0.00000000 0.04110895
    ## 10 0.02040816 0.4285714 0.00000000 1.0000000 0.00000000 0.16326531
          V87
                  V88
                          V89
                                  V90
                                          V91
                                                  V92
    0.00000000 0.00000000 0.1153133 0.10954077 0.0000000 0.7941858
## 1
    0.00000000 0.00000000 0.4666667 0.00000000 0.0000000 1.0000000
    0.00000000 0.39473684 1.0000000 1.00000000 0.3947368 1.0000000
    0.01694915 0.54237288 1.0000000 0.54237288 0.5762712 1.0000000
```

```
0.23478207 0.05217379 0.3304340 0.05217379 0.0260869 1.0000000
    0.10919565 0.04239360 0.2928320 0.08093324 0.0000000 0.9544945
  8
    10 0.44897959 0.44897959 1.0000000 1.00000000 1.0000000 1.0000000
         V93
                 V94
                          V95
                                   V96
                                            V97
                                                       V98
## 1
    2
    0.3777778 0.3777778 0.28888889 0.00000000 0.00000000
                                                0.000000e+00
    0.3947368 0.3947368 0.00000000 0.39473684 0.39473684
                                                3.947368e-01
    0.9491525 0.5423729 0.00000000 0.08474576 0.54237288
                                                5.423729e-01
##
  5
    0.5217379 0.5217379 0.06086943 0.28695587 0.28695587
                                                2.869559e-01
    1.0000000 1.0000000 0.00000000 0.04347826 0.04347826
                                                4.347826e-02
  6
  7
    0.9473684 0.9473684 0.00000000 1.00000000 1.00000000
                                                1.000000e+00
    0.1169036 0.1002031 0.00000000 0.11561892 0.15287390
## 8
                                                1.528739e-01
    1.0000000 1.0000000 0.00000000 0.87804878 1.00000000
                                                8.780488e-01
  10 1.0000000 1.0000000 0.32653061 1.00000000 1.00000000 1.000000e+00
##
           V99
                   V100
                            V101
                                       V102
                                               V103
                                                       V104
    0.333884148 0.00000000 0.07120008
##
                                 2.738519e-01 0.7457923 0.0000000
  1
    0.46666667 0.11111111 0.48888889
                                 5.333333e-01 0.9111111 0.0000000
##
  3
    0.394736842 0.00000000 0.00000000
                                 0.000000e+00 0.0000000 0.3157895
    0.542372881 1.00000000 1.00000000
                                 1.000000e+00 1.0000000 0.0000000
                                 6.260855e-01 1.0000000 0.0000000
## 5
    0.773913550 0.05217379 0.65217469
    0.000000000 0.00000000 0.00000000
                                0.000000e+00 1.0000000 0.0000000
  7
    1.000000000 1.00000000 1.00000000
                                1.000000e+00 1.0000000 0.0000000
  8
    0.005188761 0.00000000 0.00000000 1.155551e-198 0.1038421 0.0000000
    0.878048780 0.12195122 0.12195122
                                7.073171e-01 0.7073171 0.2926829
  9
##
  10 0.551020408 0.44897959 1.00000000
                                4.489796e-01 1.0000000 0.0000000
        V105
##
                 V106
                          V107
                                  V108
                                           V109
                                                   V110
    0.0000000 0.00000000 0.07120008 0.1095408 0.44342492 0.0000000
  1
##
  2
    0.0000000 0.00000000 0.37777778 0.0000000 0.46666667 0.0000000
  3
    0.3947368 0.31578947 0.39473684 0.3157895 0.39473684 0.0000000
    0.0000000 0.54237288 0.54237288 0.5423729 0.54237288 0.0000000
    0.4695641 0.07826069 0.59130526 0.3913035 0.95652183 0.0260869
##
  5
    6
    7
    9
    0.2926829 0.87804878 0.87804878 0.8780488 0.87804878 0.5853659
  10 0.0000000 0.00000000 0.55102041 0.0000000 0.55102041 0.0000000
##
         V111
                 V112
                         V113
                                  V114
                                           V115
                                                   V116
    0.25731039 0.1436724 0.2680116 0.00000000 0.00000000 0.0000000
  1
    0.00000000 1.0000000 0.8666667 0.00000000 0.37777778 0.0000000
  2
  3
    0.60526316 0.5263158 0.5789474 0.00000000 0.00000000 0.0000000
    1.00000000 0.9152542 0.4915254 1.00000000 1.00000000 0.4067797
  5
    0.23478433 0.3652166 0.4695642 0.26086898 0.72173750 0.0260869
    6
  7
    8
    0.01287211 0.1731306 0.1169888 0.01541585 0.08478721 0.0000000
    0.58536585 0.2926829 0.7560976 1.00000000 1.00000000 0.5853659
##
  10 0.55102041 1.0000000 0.9387755 1.00000000 1.00000000 0.0000000
##
        V117
                V118
                         V119
                                  V120
                                          V121
                                                   V122
## 1
    0.222222 0.0000000 0.0000000 0.42222222 0.0000000 0.53333333
```

```
## 4 0.4067797 0.3898305 0.4067797 0.91525424 0.4067797 0.49152542
## 5 0.1565214 0.1999995 0.0260869 0.28695587 0.0260869 0.23478208
## 8 0.0000000 0.0000000 0.0000000 0.02569309 0.0000000 0.18627492
## 9 0.5853659 0.4878049 0.5853659 1.00000000 0.5853659 0.70731707
## 10 0.0000000 0.0000000 0.0000000 0.44897959 0.0000000 0.26530612
                     V125
             V124
       V123
                            V126
## 2 0.53333333 0.2444444 0.111111111 0.48888889 0.1111111111 0.4888889
## 5 0.23478208 0.2260864 0.147825751 0.373912193 0.173912648 0.6347812
## 7 1.00000000 0.9473684 0.736842105 1.000000000 0.736842105 1.0000000
## 8 0.22609922 0.0000000 0.001284655 0.001284655 0.001284655 0.0963491
V129
             V130
                    V131
                          V132
## 1 0.00000000 0.0000000 0.32404405 0.0000000 0.07646550
## 2 0.04444444 0.2222222 0.75555556 0.0000000 0.46666667
## 3 0.39473684 0.3947368 1.00000000 0.3947368 1.00000000
## 4 0.54237288 0.5423729 0.54237288 0.9152542 0.91525424
## 5 0.27826024 0.2782602 0.63478117 0.0000000 0.24347997
## 8 0.00000000 0.0000000 0.07943778 0.0000000 0.04501255
## 9 0.29268293 0.2926829 0.90243902 0.4146341 0.41463415
## 10 0.00000000 0.0000000 0.89795918 0.4489796 1.00000000
```

#vecteur des propotions

vecteur_proportions <- read.table(file = "/Users/princessemame/ANAD 2019/Vecteur proportions",sep=";",h
vecteur_proportions</pre>

```
## x
## 1 0.13524475
## 2 0.03333333
## 3 0.02814815
## 4 0.04370370
## 5 0.08518538
## 6 0.01703704
## 7 0.01407407
## 8 0.57660690
## 9 0.03037037
## 10 0.03629630
```