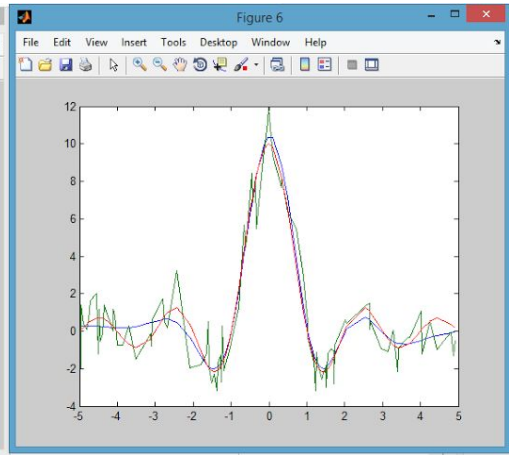
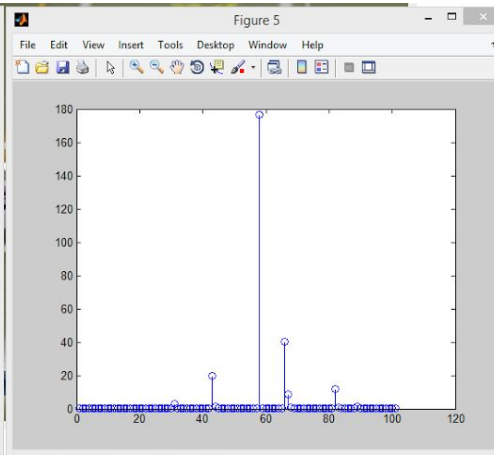
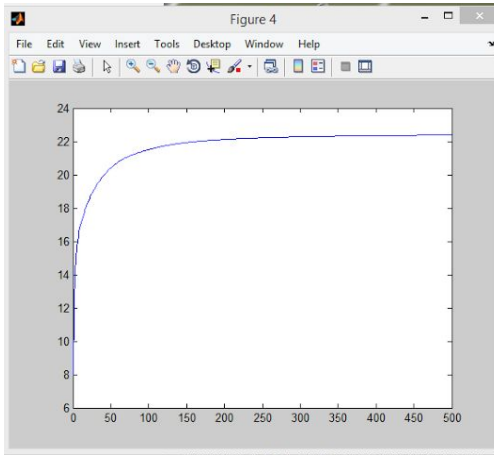


### BMML Homework 3

#### Problem 2

#### DataSet 1

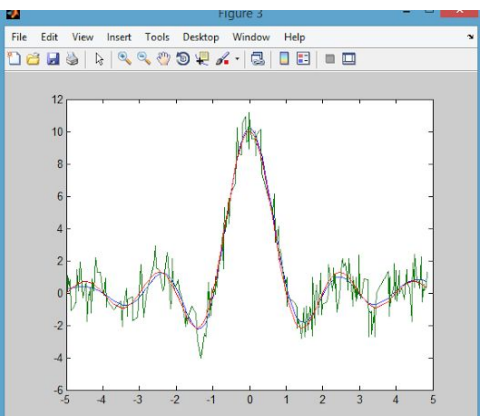
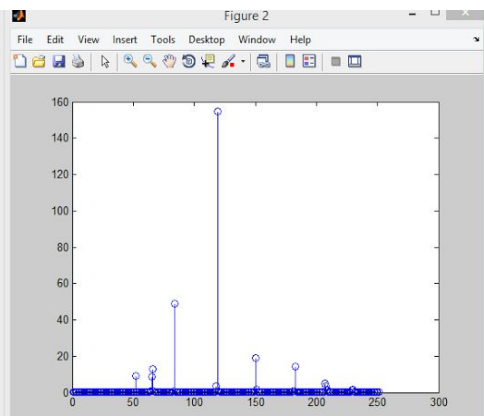
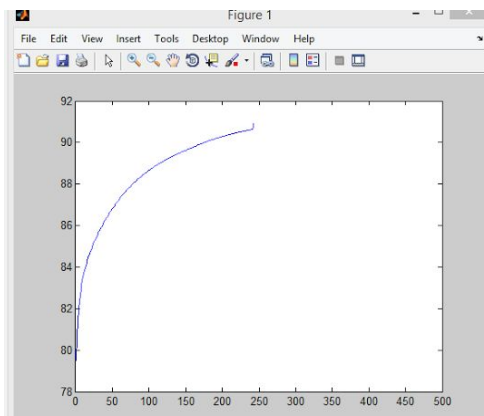
a) b) d)



c) 1.0798

#### Data Set 2

a)b)d)

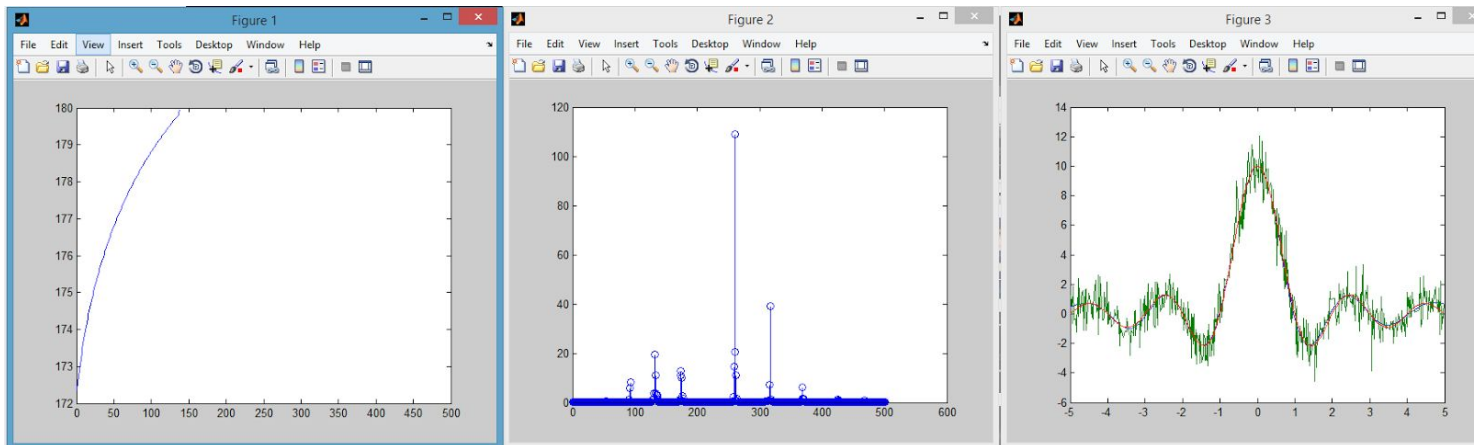


As you can see, it doesn't converge as  $t$  increases. I think modifications can be made to the objective function to fix this, as some values cause  $L$  to just go to infinity after a while

c) 0.8994

Data set 3

a)b)d)



c)

0.9781

This one doesn't converge either...

I used this as the main loop for my objective function

for k = 1:d

$b(k) = b_0 t(k) + 0.5 \cdot \text{mumusigma}(k, k);$

$\text{Elnpw} = \text{Elnpw} + 0.5 \cdot (\psi(a(k)) - \log(b(k))) - 0.5 \cdot a(k) ./ b(k) \cdot \text{mumusigma}(k, k);$

$\text{Elnpalph} = \text{Elnpalph} + (a_0 - 1) \cdot (\psi(a(k)) - \log(b(k))) - b_0 \cdot a(k) / b(k);$

$\text{Elnqalph} = \text{Elnqalph} + \log(\text{gamma}(a(k))) + (1 - a(k)) \cdot \psi(a(k)) + a(k) - \log(b(k));$

$\text{Eqalph}(k) = a(k) ./ b(k);$

end

$\text{Elnpy} = N/2 \cdot (\psi(e) - \log(f)) - 0.5 \cdot e / f \cdot y_{\text{xitmu}};$

$\text{Elnplambda} = (e_0 - 1) \cdot (\psi(e) - \log(f)) - f_0 \cdot e / f;$

$\text{Elnqlambda} = e - \log(f) + (1 - e) \cdot \psi(e) + \text{gammaln}(e);$

$\text{Elnqw} = 0.5 \cdot \log(\det(\text{sigma}));$

$L(i) = \text{Elnpy} + \text{Elnpw} + \text{Elnpalph} + \text{Elnplambda} + \text{Elnqw} + \text{Elnqalph} + \text{Elnqlambda};$