

CI HW 1

Monday, 6 April 2020

19:04

$$A1) \cdot d(a_i / p) = \sqrt{(x_i - x)^2 + (y_i - y)^2}$$

• Case 1 : $p(\bar{d}_n(a_{i,p}) | p) = \frac{1}{\sqrt{2\pi\sigma_i^2}} e$

- Likelihood fct.

$$\prod_{n=1}^N \mathcal{P}(\mathcal{I}_n(a_{i,n}) | p)$$

- Log-likelihood

$$\bullet \ln P(\bar{d}_n(a_{i,p}) | p) \approx \sum_{n=1}^N \ln P(\bar{d}_n(a_{i,p}) | p)$$

$$\Rightarrow \ln \left(\frac{1}{\sqrt{2\pi}\sigma_i} \right) + \sum_{n=1}^N \ln \left(e^{-\frac{(\bar{d}_n(a_{i,n}) - d(a_i))^2}{2\sigma_i^2}} \right)$$

$\lambda \quad \mu \quad | \quad r \quad s \quad t$

$$\frac{(\bar{d}_n(a_{i,p}) - d(a_{i,p}))^2}{2\sigma_i^2}$$

$$p) = L(\bar{d}_n(a_{i,p}) | p)$$

$a_{i,p}$

$$\Rightarrow \ln \left(\frac{1}{\sqrt{2\pi\sigma_i^2}} \right) + \sum_{n=1}^N - \frac{|d_n(a_{i,n}) - d(a_{i,n})|}{2\sigma_i^2}$$

$$\Rightarrow \ln(1) - \frac{1}{2} \cdot \ln(2\pi\sigma_i^2) + \sum_{n=1}^N - \frac{[\bar{d}_n(a_{i,n}) - d(a_{i,n})]}{\sigma_i^2}$$

$$= -\frac{1}{2} \cdot \left[\frac{1}{2\pi\sigma_i^2} \cdot \cancel{2} + \sum_{n=1}^N \frac{2[\bar{d}_n(a_{i,n}) - d(a_{i,n})]}{\sigma_i^4} \right]$$

$$= -\frac{\cancel{2}}{2\sigma_i^2} + \sum_{n=1}^N \frac{[\bar{d}_n(a_{i,n}) - d(a_{i,n})]^2}{\sigma_i^4} =$$

$$\Rightarrow \frac{1}{\sigma_i^2} = \sum_{n=1}^N \frac{[\bar{d}_n(a_{i,n}) - d(a_{i,n})]^2}{\sigma_i^4}$$

$$\Rightarrow \sigma_i^2 = \sum_{n=1}^N [\bar{d}_n(a_{i,n}) - d(a_{i,n})]^2$$

$$\lambda_i (\bar{d}_n(a_{i,n}) - d(a_{i,n}))$$

$$\frac{1 - d(a_{i,p})^2}{2\sigma_i^2}$$

$$1 - \frac{d}{d\sigma_i^2}$$

$$\frac{d(a_{i,p})^2}{\dots}$$

0

$$d_n(a_{i,n})$$

$$r \quad 1 \quad \dots \quad n$$

$$\text{Case '2' : } p(d_n(a_{i,p}) | p) = \begin{cases} \lambda_i e & \dots \dots \dots \\ 0 \end{cases}$$

- log-likelihood

$$\mathcal{L}(\bar{d}_n(a_{i,p}) | p) = \sum_{n=1}^N \ln \mathcal{P}(\bar{d}_n(a_{i,p}) | p)$$

$$= \ln(\lambda_i) + \sum_{n=1}^N [-\lambda_i (\bar{d}_n(a_{i,p})$$

$$= \frac{1}{\lambda_i} - \sum_{n=1}^N \bar{d}_n(a_{i,p}) - d_n(a_{i,p})$$

$$\lambda_i = \begin{cases} \frac{1}{\sum_{n=1}^N \bar{d}_n(a_{i,p}) - d_n(a_{i,p})} \\ 0 \end{cases}$$

$$-c_{i,p}), \quad d_n(a_{i,p}) \geq d_n(a_{i,p})$$

, else

$$p) - d_n(a_{i,p}))] \quad | \quad \frac{\partial}{\partial \lambda_i}$$

$$a_{i,p})$$

$$- \quad \bar{d}_n(a_{i,p}) \geq d_n(a_{i,p})$$

, else