

# Computational Neuroscience

EEE 482/582

Can Kocagil

21602218

Homework-1



Department of Electric & Electronics Engineering

Bilkent University

Ankara, Turkey

5.02.2021

## TABLE OF CONTENTS

List of Figures .....	i
List of Tables .....	i
1. Question 1 .....	1
1.1. Part A .....	1
1.2. Part B .....	2
1.3. Part C .....	3
1.4. Part D .....	4
1.5. Part E .....	6
1.6. Part F .....	8
2. Question 2 .....	9
2.1. Part A .....	9
2.2. Part B .....	12
2.3. Part C .....	12
2.4. Part D .....	17
2.5. Part E .....	19
3. Source Code .....	20
References .....	28

## LIST OF FIGURES

1	$P(data X_L = x_l)$ likelihood function for language involving tasks .....	11
2	$P(data X_{NL} = x_{nl})$ likelihood function for language excluding tasks .....	11
3	$P(X = x_l data)$ likelihood function for language involving tasks .....	14
4	$P(X = x_{nl} data)$ likelihood function for language excluding tasks .....	14
5	$P(X \leq x_l data)$ likelihood function for language involving tasks .....	15
6	$P(X \leq x_{nl} data)$ likelihood function for language excluding tasks .....	16
7	$P(X_l, X_{nl}   data)$ joint distribution .....	18

## LIST OF TABLES

1	Table shows the $\alpha$ - $\beta$ tuples with corresponding sparsest solution with validations .....	7
2	Table shows the probabilities that maximizes the likelihood functions with corresponding tasks and maximum values .....	12

## 1. QUESTION 1

In this question, we assume that neural population computes weighted linear combination of its input  $x$  that is characterized by a linear system of the following equation

$$Ax = b \text{ where } A \text{ is the transfer function and } b \text{ is the output vector}$$

Then, the single output measurement is given by

$$\begin{pmatrix} 1 & 0 & -1 & 2 \\ 2 & 1 & -1 & 5 \\ 3 & 3 & 0 & 9 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

1.1. **Part A.** In part a, we are asked to find all solutions such that  $x_n$  satisfies the equation  $Ax_n = 0$ . In other means, we need to find the homogeneous solution to the system of  $Ax_n = 0$ . Hence, to find a homogeneous solution for this system, we should firstly apply Gauss – Jordan elimination by elementary row equations to obtain row echelon form of the given matrix. To do that, we can proceed by the following steps

$$\begin{pmatrix} 1 & 0 & -1 & 2 \\ 2 & 1 & -1 & 5 \\ 3 & 3 & 0 & 9 \end{pmatrix} \xrightarrow{r_3 \leftarrow r_1 + r_2} \begin{pmatrix} 1 & 0 & -1 & 2 \\ 2 & 1 & -1 & 5 \\ 0 & 3 & 3 & 3 \end{pmatrix} \xrightarrow{r_2 \leftarrow r_2 - 2r_1} \begin{pmatrix} 1 & 0 & -1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 3 & 3 & 3 \end{pmatrix} \xrightarrow{r_3 \leftarrow r_3 - 3r_2} \begin{pmatrix} 1 & 0 & -1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Hence, we successfully obtain the row echelon for of  $A$ , such that we have

$$\begin{pmatrix} 1 & 0 & -1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \\ 9 \end{pmatrix}$$

Note that the Gauss–Jordan elimination does not affect the solutions  $x_n$  of the linear system. Then, we can observe that  $x_1$  and  $x_2$  are the pivot variables. From that, we can inference that  $x_3$  and  $x_4$  are free variables that means that the solution can be written in terms of any value of  $x_3$  and  $x_4$ . Actually, this is kind of result is expected because the number of equations is less than the number of unknowns. Also, note that the matrix  $A$  can be called rank deficient matrix. Therefore, then we can parametrize the  $x_3$  and  $x_4$  as a following way

$$x_3 = \alpha \text{ and } x_4 = \beta \text{ where } \alpha \text{ and } \beta \in \mathbb{R}$$

From the equations

$$\begin{aligned} x_1 - x_3 + 2x_4 &= 0 \\ x_2 + x_3 + x_4 &= 0 \end{aligned} \implies \begin{aligned} x_1 &= x_3 - 2x_4 \\ x_2 &= -x_3 - x_4 \end{aligned}$$

the solution  $x_n$  to the homogeneous system  $Ax_n = 0$  can be written as the following way

$$x_n = \begin{pmatrix} \alpha - 2\beta \\ \alpha - \beta \\ \alpha \\ \beta \end{pmatrix} = \alpha \begin{pmatrix} 1 \\ -1 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} -2 \\ -1 \\ 0 \\ 1 \end{pmatrix} \forall \alpha, \beta \in \mathbb{R}$$

Then, we need to verify the hand driven answer by using computer. To do that, I utilize Python's standard numerical computation framework NumPy. Here is the verification Python code.

```

1 import numpy as np
2
3 # Let's create the matrix A :
4 A = np.array([[1, 0, -1, 2],
5               [2, 1, -1, 5],
6               [3, 3, 0, 9]])
7
8 # Since alpha ve beta are arbitrary scalars:
9 alpha, beta = (np.random.randn(), np.random.randn())
10
11 # Hand driven solution to the system of Ax = 0, x_n is:
12 x_n = np.array([[alpha - 2 * beta],
13                 [-alpha - beta],
14                 [alpha],
15                 [beta]])
16
17 # Verification of the solution x_n to the system A * x_n = 0 :
18 print(f"Proof that x_n solves the linear system of Ax = 0 is \n {A @ x_n} \n")
19 Q1_TEST = lambda x_n : np.isclose(np.zeros((3,1)), A @ x_n)
20 print(f'Q1 Verification \n {Q1_TEST(x_n)}')
```

Output:

Proof that  $x_n$  solves the linear system of  $Ax = b$  is

[[0.00000000e+00] [0.00000000e+00] [1.77635684e-15]]

Q1 Verification

[[ True] [ True] [ True]]

1.2. **Part B.** In this part of the question, we are asked to find a particular solution to  $x_p$  such that  $Ax_p = b$ . As done in the part a, we should perform elementary row operations to find a particular solution  $x_p$  that solves the given system. However, in this case, we should augment the matrix with the given vector  $b$  such that we have a form of concatenated matrix with the following structure

$$(A | b) = \left( \begin{array}{cccc|c} 1 & 0 & -1 & 2 & 1 \\ 2 & 1 & -1 & 5 & 4 \\ 3 & 3 & 0 & 2 & 9 \end{array} \right)$$

Then, again by applying elementary row operations we have

$$\left( \begin{array}{cccc|c} 1 & 0 & -1 & 2 & 1 \\ 2 & 1 & -1 & 5 & 4 \\ 3 & 3 & 0 & 2 & 9 \end{array} \right) \xrightarrow{r_2 \leftarrow r_2 - 2r_1} \left( \begin{array}{cccc|c} 1 & 0 & -1 & 2 & 1 \\ 0 & 1 & 1 & 1 & 2 \\ 3 & 3 & 0 & 9 & 9 \end{array} \right) \xrightarrow{r_3 \leftarrow r_3 - 3r_2} \left( \begin{array}{cccc|c} 1 & 0 & -1 & 2 & 1 \\ 0 & 1 & 1 & 1 & 2 \\ 0 & 3 & 3 & 3 & 6 \end{array} \right) \xrightarrow{r_3 \leftarrow r_3 - 3r_2} \left( \begin{array}{cccc|c} 1 & 0 & -1 & 2 & 1 \\ 0 & 1 & 1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

Hence, we obtain the row echelon form of augmented matrix  $(A | b)$ . Then, we can write the equation as a

$$\left( \begin{array}{cccc} 1 & 0 & -1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \text{ where } rref(A) = \left( \begin{array}{cccc} 1 & 0 & -1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

By solving the following equations in LHS we obtain the expression in RHS

$$\begin{aligned} x_1 - x_3 + 2x_4 &= 1 \implies x_1 = x_3 - 2x_4 + 1 \\ x_2 + x_3 + x_4 &= 2 \implies x_2 = -x_3 - x_4 + 2 \end{aligned}$$

From the above equations, we can select the  $x$  vector values as a  $x_1 = 1, x_2 = 2, x_3 = 0$  and  $x_4 = 0$  so that

$$x_p = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 0 \\ 0 \end{pmatrix} \text{ and solves the } \begin{pmatrix} 1 & 0 & -1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} x_p = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

Then, let's verify our results using Python. Here is the python code for verification of part b.

```

1  # Let's create the matrix A :
2  A = np.array([[1, 0, -1, 2],
3                [2, 1, -1, 5],
4                [3, 3, 0, 9]])
5
6  # Let's create output vector b :
7  b = np.array([[1],
8                [4],
9                [9]])
10
11 # Particular solution to the system A * x_p = b :
12 x_p = np.array([[1],
13                 [2],
14                 [0],
15                 [0]])
16 # Verification of the solution x_n to the system A * x_p = 0 :
17 print(f"Proof that x_p solves the linear system of Ax = b is \n {A @ x_p} \n")
18 Q1_TEST = lambda x_p : np.isclose(b, A @ x_p)
19 print(f'Q1 Verification \n {Q1_TEST(x_p)}')
```

Proof that  $x_p$  solves the linear system of  $Ax = b$  is  $\begin{bmatrix} 1 \\ 4 \\ 9 \end{bmatrix}$

Q1 Verification  $\begin{bmatrix} \text{True} \\ \text{True} \\ \text{True} \end{bmatrix}$

**1.3. Part C.** Adopting the solution obtained in part b, we can generalize the solution by equating the free variables  $x_3$  and  $x_4$  as  $\alpha$  and  $\beta$  where  $\alpha$  and  $\beta \in \mathbb{R}$ , respectively. Then, let  $\xi$  be the generalized version of the solution set that equals to

$$\xi = \begin{pmatrix} \alpha - 2\beta + 1 \\ \alpha - \beta + 2 \\ \alpha \\ \beta \end{pmatrix} = \alpha \begin{pmatrix} 1 \\ -1 \\ 1 \\ 0 \end{pmatrix} + \beta \begin{pmatrix} -2 \\ -1 \\ 0 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 2 \\ 1 \\ 0 \end{pmatrix} \quad \forall \alpha, \beta \in \mathbb{R} \text{ where } x_3 = \alpha \text{ and } x_4 = \beta$$

Then, we can take any arbitrary scalar for  $\alpha$  and  $\beta$ , and let  $x_{general}$  be the any vector taken from the solution set  $\xi$ . The following Python code proves that  $x_{general}$  is a valid solution to the system  $Ax_{general} = b$ .

```

1  # Let's create the matrix A :
2  A = np.array([[1, 0, -1, 2],
3                [2, 1, -1, 5],
4                [3, 3, 0, 9]])
5
6  # Since alpha ve beta are arbitrary scalars:
7  alpha, beta = (np.random.randn(), np.random.randn())
8
9  # Hand driven solution to the system of Ax = b, x_general is:
10 x_general = np.array([alpha - 2 * beta + 1],
11                       [-alpha - beta + 2],
12                       [alpha],
13                       [beta]))
14 # Verification of the solution x_general to the system A * x_general = b :
15 print(f"Proof that x_general solves the linear system of Ax = b is \n {A @
16       ↪ x_general} \n")
17 Q1_TEST = lambda x_general : np.isclose(b, A @ x_general)
18 print(f'Q1 Verification \n {Q1_TEST(x_general)}')
```

Proof that  $x_{\text{general}}$  solves the linear system of  $Ax = b$  is  $\begin{bmatrix} 1. \\ 4. \\ 9. \end{bmatrix}$

Q1 Verification  $\begin{bmatrix} \text{True} \\ \text{True} \\ \text{True} \end{bmatrix}$

1.4. **Part D.** In this part, we are asked to find pseudo-inverse of  $A$  that can be denoted by  $A^+$ . In the context of linear algebra, pseudo inverse (Say  $A^+$ ) is the generalized version of inverse matrix (Say  $A^{-1}$ ). To give brief information on the context, the general approach for using pseudo-inverse is to find least squared solution to a linear system. Moreover, the main advantage of the pseudo-inverse is that it does not have strict constraint about being square matrix so it can be applied on any matrix. Then, to compute the  $A^+$ , the prior step is to find Singular Value Decomposition (SVD) of  $A$  since our matrix  $A$  is rank deficient. The following equation describes the SVD of  $A$  and relationship between the  $A^+$

$$(1) \quad \text{Let } A_{m \times n} = U_{m \times m} \Sigma_{m \times n} V_{n \times n}^T \text{ so that } A^+ = V \Sigma^+ U^T$$

Where  $U$  is the  $m \times m$  orthonormal matrix such that the columns of  $U_{m \times m}$  is called “left singular vectors” of  $A$ ,  $\Sigma_{m \times n}$  is a diagonal matrix holds singular values diagonally and  $V_{n \times n}^T$  is orthonormal matrix whose columns are called “right singular vectors” of  $A$ . The problem statement of computing right singular values can be rewritten in the following eigen-value format

$$(2) \quad A^T A v = \sigma^2 v \text{ such that } v \neq 0 \text{ and where } \sigma \text{ is a singular value}$$

In the same fashion, the left singular values can be computed the following eigen-value problem statement

$$(3) \quad A A^T u = \sigma^2 u \text{ such that } u \neq 0 \text{ and where } \sigma \text{ is a singular value}$$

Therefore, we have 2 eigen-value problem statement. In other means, to find the term  $\sigma^2$ , we should solve the problem as it is eigen-value problem. From the equations (2) and (3), we can conclude that  $A A^T$  and  $A^T A$  share the same eigen values  $\sigma^2$ . Utilizing the term  $\sigma^2$  is exists in both equations, we need to compute both  $A A^T$  and  $A^T A$  to obtain expressions for left and right singular vectors and values, respectively. By matrix multiplication, we have

$$A^T A = \begin{pmatrix} 14 & 11 & -3 & 39 \\ 11 & 10 & -1 & 32 \\ -3 & -1 & 2 & 7 \\ 39 & 32 & -1 & 110 \end{pmatrix} \text{ and } AA^T = \begin{pmatrix} 6 & 13 & 21 \\ 13 & 31 & 54 \\ -21 & 54 & 99 \end{pmatrix}$$

Back to eigen-value problem statements, we have

$$(4) \quad \begin{aligned} (A^T A - I_4 \sigma^2)v &= 0 \implies \det(A^T A - I_4 \sigma^2) = 0 \\ (AA^T - I_3 \sigma^2)u &= 0 \implies \det(AA^T - I_3 \sigma^2) = 0 \end{aligned}$$

By letting  $\lambda = \sigma^2$ , we can compute singular values as a

$$\begin{vmatrix} 6 - \lambda & 13 & 21 \\ 13 & 31 - \lambda & 54 \\ 21 & 54 & 99 - \lambda \end{vmatrix} = -\lambda^3 + 136\lambda^2 - 323\lambda \implies \lambda_{1,2,3} = \sigma_{1,2,3}^2 = 0, 68 \pm \sqrt{4301}$$

Since, the analytic derivations of the following steps are bit complex to derive by hand, I run the same procedure in Python. Before that, note that the definition of pseudo-inverse state that the matrix multiplication of  $A$  with  $A^+$  followed by  $A$  equals to  $A$ . The mathematical expression for that

$$(5) \quad AA^+ = A$$

Then, let's compute pseudo-inverse in Python

```

1  # Let's apply SVD on matrix A :
2  U, S, V_T = np.linalg.svd(A)
3
4  # Little bit of calculation :
5  (m,n) = A.shape
6  S_plus = np.zeros((m,n))
7  S_plus[:,m] = np.diag(np.concatenate((1 / S[:2], np.array([0])))
8
9  print(f"Pseudo-inverse of A, A_plus is \n {V_T.T @ S_plus.T @ U.T} ")
10
11 Q1_TEST = lambda S_plus : np.isclose( np.linalg.pinv(A), V_T.T @ S_plus.T @ U.T)
12 print(f'Q1 Verification \n {Q1_TEST(S_plus)}')
13
14 print(f"Pseudo-inverse of A, A_plus by pinv() method is \n {np.linalg.pinv(A)}
    ↪ ")

```

Pseudo-inverse of A, A\_plus is

```

[[ 0.12693498  0.10835913 -0.05572755]
 [-0.23529412 -0.17647059  0.17647059]
 [ 0.01857585  0.04024768  0.06501548]]

```

Q1 Verification

```

[[ True True True]
 [ True True True]
 [ True True True]
 [ True True True]]

```

Pseudo-inverse of A,  $A_{plus}$  by `pinv()` method is

```
[[ 0.12693498 0.10835913 -0.05572755]
 [-0.23529412 -0.17647059 0.17647059]
 [-0.3622291 -0.28482972 0.23219814]
 [ 0.01857585 0.04024768 0.06501548]]
```

Note that little bit of computation is done to stabilize the numerical instability. The results between self-written pseudo-inverse and NumPy `pinv()` method is exactly same. Hence, we successfully compute the pseudo-inverse of A.

**1.5. Part E.** In this part of the question, the aim is to find sparsest solution to the system  $Ax = b$ . In other means, we need to find a solution with the least number of non-zero entries (i.e., maximum number of zero entries). In the context of linear algebra, the sparsest solution is known as a Sparsest Solution Vector problem. Consider the problem of MAX-LIN(R) of maximizing the number of satisfied linear equations over some ring R, it is generally considered as a NP-hard problem [1]. In computational complexity theory, NP-hardness (non-deterministic polynomial-time hardness) is the defining property of a class of problems that are informally "at least as hard as the hardest problems in NP" [2]. But, consider our case, we have a linear system of  $Ax = b$ , where  $A$  is  $n \times m$  matrix. Then, let  $k = m + 1$ , then construct a new linear system  $\tilde{A}\tilde{x} = \tilde{b}$ . In this case,  $\tilde{A}$  is a  $(kn) \times (kn + m)$  matrix,  $\tilde{x}$  is now  $(kn + m)$  dimensional vector and  $\tilde{b}$  is  $kn$  dimensional output vector. We can view this as a

$$(6) \quad \tilde{A} = \begin{pmatrix} A & I_n & & \\ & I_n & \ddots & \\ & & \ddots & \\ & & & I_n & I_n \end{pmatrix} \begin{pmatrix} x_1 \\ x_1 \\ \vdots \\ x_{kn+m} \end{pmatrix} = \begin{pmatrix} b \\ 0 \\ \vdots \\ 0 \end{pmatrix} \text{ where } I_n \text{ is identity } n \times n \text{ matrix}$$

Let  $\tilde{x}$  be

$$(7) \quad \tilde{x} = (0 \quad b \quad \dots b)$$

Note that  $\tilde{x}^T$  always solves the system. Then, let  $\delta$  be the fraction of the system  $Ax = b$  such that they satisfiable if and only if there exists a sparse solution of  $\tilde{A}\tilde{x} = \tilde{b}$  that has at least  $\delta * k * n$  zero entries. This is quite reasonable since every satisfied row of  $Ax = b$  yields  $k$  potential zeros when  $x$  is extended to  $\tilde{x}$ . Therefore, finding the sparsest solution to  $\tilde{A}\tilde{x}$  is same as maximizing the  $\delta$  by dividing the sparsity by  $k$ . Hence, it is a NP-hard problem. However, in our case, we can proceed until a certain level of computational complexity. Here, we already found that

$$x_n = \begin{pmatrix} \alpha - 2\beta + 1 \\ \alpha - \beta + 2 \\ \alpha \\ \beta \end{pmatrix} \text{ where } \alpha \text{ and } \beta \in \mathbb{R}$$

We know that to find the sparsest solution, the ultimate aim is to find solution vectors that has maximum number of zero entries. In our case, one can proceed by trial-error approach to find sparsest solution. Here, one can try the solve following system that equals to maximizing the number of zeros in entries.

$$\begin{aligned} \alpha - 2\beta + 1 &= 0 \\ -\alpha - \beta + 2 &= 0, \text{ such that } \alpha \text{ and } \beta \neq 0 \end{aligned}$$

With little calculations to solve the linear equations described above, we have a possible hand-driven solution set for  $\alpha$  and  $\beta$



$$(8) \quad \delta_{\alpha,\beta} = \{\alpha, \beta | \alpha, \beta \in \{(1, 1), (0, 0), (0, 1/2), (0, 2), (-1, 0), (2, 0)\}, \alpha, \beta \in \mathbb{R}\}$$

As a concrete proof, the corresponding  $x_n$  for each value of  $\alpha$  and  $\beta$  in  $\delta_{\alpha,\beta}$  is provided below

$$\delta_{1,1} = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \quad \delta_{0,\frac{1}{2}} = \begin{pmatrix} 0 \\ \frac{3}{2} \\ 1 \\ \frac{1}{2} \end{pmatrix} \quad \delta_{-1,0} = \begin{pmatrix} 0 \\ 3 \\ -1 \\ 0 \end{pmatrix} \quad \delta_{0,0} = \begin{pmatrix} 1 \\ 2 \\ 0 \\ 0 \end{pmatrix} \quad \delta_{0,2} = \begin{pmatrix} -3 \\ 0 \\ 0 \\ 2 \end{pmatrix} \quad \delta_{2,0} = \begin{pmatrix} 3 \\ 0 \\ 2 \\ 1 \end{pmatrix}$$

Then, let confirm our findings by Python. Here is the code for confirmation our results.

```

1 # Our hand-driven alpha and beta values :
2 alphas = [1,0,0,0,-1,2]
3 betas = [1,0,.5,2,0,0]
4
5 # Let's see whether our alpha-beta values are correct or not:
6 table = [(s_alpha,s_beta),np.array([s_alpha - 2 * s_beta + 1],
7                                     [-s_alpha - s_beta + 2],
8                                     [s_alpha],
9                                     [s_beta]))).T,(A @ np.array([s_alpha - 2 *
10                                     s_beta + 1],
11                                     [-s_alpha - s_beta + 2],
12                                     [s_alpha],
13                                     [s_beta]))).T] for s_alpha,s_beta in
14                                     zip(alphas,betas)]
15
16 print(
17     tabulate(table,
18     headers = ['Alpha-Beta','Sparsest x',' A dot Sparsest X'],
19     tablefmt = 'fancy_grid')
20 )

```

$\alpha$ - $\beta$	Sparsest x	A dot Sparsest X
(1,1)	[[0 0 1 1]]	[[1 4 9]]
(0,0)	[[1 2 0 0]]	[[1 4 9]]
(0, 0.5)	[[0. 1.5 0. 0.5]]	[[1. 4. 9.]]
(0, 2)	[[ -3 0 0 2]]	[[1 4 9]]
(-1,0)	[[ 0 3 -1 0]]	[[1 4 9]]
(2, 0)	[[3 0 2 0]]	[[1 4 9]]

TABLE 1. Table shows the  $\alpha$ - $\beta$  tuples with corresponding sparsest solution with validations

1.6. **Part F.** In this part of the question, our aim is to find least-norm solution to the system  $Ax = b$  such that the Euclidean distance is minimized. Let  $x_n$  be the general solution to the system so the magnitude of vector  $x_n$ , can be calculated as follows

$$(9) \quad \|x_n\| = \sqrt{\sum_{i=1}^n x_{n_i}^2} = \sqrt{x_{n_1}^2 + \dots + x_{n_m}^2}$$

Let's recall our solution  $x_n$

$$x_n = \begin{pmatrix} \alpha - 2\beta + 1 \\ \alpha - \beta + 2 \\ \alpha \\ \beta \end{pmatrix} \text{ where } \alpha \text{ and } \beta \in \mathbb{R}$$

Then, the  $L_2$  norm (Euclidean norm) of the  $x_n$  can be calculated by the following way

$$\|x_n\| = \sqrt{\sum_{i=1}^n x_{n_i}^2} = \sqrt{(\alpha - 2\beta)^2 + (-\alpha - \beta - 2)^2 \alpha^2 + \beta^2} = \sqrt{3\alpha^2 + 6\beta^2 + 2\alpha - 8\beta - 2\alpha\beta + 5}$$

Then, our ultimate goal is to set

$$(10) \quad \frac{\partial \|x_n\|}{\partial(\alpha, \beta)} = 0 \text{ so that } \|x_n\| \text{ is minimized w.r.t. } \alpha, \beta, \forall \alpha, \beta \in \mathbb{R}$$

But, elegant way of finding  $x_{least-norm}$  that corresponds the  $x_n$  such that  $\|x_n\|$  is minimized is to utilize the psedo-inverse of  $A$  (recall,  $A^+$ ), since psedo-inverse provides the least norm solution by definition so we can set  $x_{least-norm} = A^+b$ . Hence, we have

$$x_{least-norm} = A^+b \rightarrow x_{least-norm} \begin{pmatrix} 0.127 & 0.108 & -0.056 \\ -0.235 & -0.176 & 0.176 \\ 0.362 & 0.284 & 2.232 \\ 0.0186 & 0.40 & 0.065 \end{pmatrix} \begin{pmatrix} 1 \\ 4 \\ 9 \end{pmatrix} = \begin{pmatrix} 0.059 \\ 0.647 \\ 0.588 \\ 0.764 \end{pmatrix}$$

Let's move on the confirmation part. Here is the Python code for validating our results

```
1 print(f"The least norm solution to the system is \n {np.linalg.pinv(A) @ b}")
```

The least norm solution to the system is

```
[[0.05882353]
 [0.64705882]
 [0.58823529]
 [0.76470588]]
```

## 2. QUESTION 2

In this question, we refer to “Reverse Inference” that is a common, albeit poorly exercised method in neuroscience. The aim is to extract meaning from the cognitive process on the basis of activation in some brain area. In our case, Broca’s area was found to be activated in the subject of language, i.e., researchers found that 103 out of 869 fMRI tasks involving engagement of language, but this area was also active in 199 out of 2353 tasks not involving language.

**2.1. Part A.** In this part of the question, we assumed that conditional probability of activation given language and activation given no language with the Bernoulli distribution. The aim of this part is to compute the likelihoods of observed frequencies of activation in literature, as functions of the possible values of their respective Bernoulli probability parameters  $\rho = x_l$  and  $\rho = x_{nl}$ .

Let *data* be binary Random Variable corresponds to the independent Bernoulli trials in the experiment so that  $\text{data} \sim \text{Ber}(\rho)$ . Since i.i.d. Bernoulli RV’s will result in Binomial RV

$$(11) \text{ Let } X_i \sim \text{Ber}(\rho) \text{ for } i = 1, \dots, n \text{ such that } X = \sum_{i=1}^n X_i = X_1 + \dots + X_n \rightarrow X \sim \text{Binom}(n, \rho)$$

Then, we have a  $\text{data}|X = x_i \sim \text{Ber}(x_i)$  that yields

$$(12) \quad P(\text{data}|X = x_i) = \begin{cases} x_i & \text{if } \text{data} = 1 \\ 1 - x_i & \text{if } \text{data} = 0 \end{cases}$$

So, we are told that the Broca’s area was active in 103 experiments out of 869. So, here we assume the activation data as a i.i.d RV’s that yields

$$\text{data}|X = x_i \sim \text{Ber}(\rho) \text{ for } i = 1, \dots, 869 \rightarrow \text{data}|X_L = x_l \sim \text{Binom}(n = 869, \rho = x_l) \text{ with } k = 103$$

Where  $n$  is the number of independent Bernoulli trials,  $\rho$  is the probability of success and  $k$  is predefined constant that represents the number of success. Note that the range probability  $x_l$  is given as a  $x_l = \langle 0:0.001:1 \rangle$  that means we will increase the probability at each step by 0.001 from 0 to 1. In similar fashion, we are told that likelihood to observe 199 activations out of 2353 experiment that is not involving language

$$\text{data}|X = x_i \sim \text{Ber}(\rho) \text{ for } i = 1, \dots, 2353 \rightarrow \text{data}|X_{NL} = x_{nl} \sim \text{Binom}(n = 2353, \rho = x_{nl}) \text{ with } k = 199$$

Note that probability range of  $x_{nl}$  is same as previous (i.e.,  $x_{nl}$  is given as a  $x_{nl} = \langle 0:0.001:1 \rangle$ ). Hence, we can write the likelihood functions as a

$$P(\text{data}|X_L = x_l) = \binom{869}{103} * \prod_i P(\text{data}_i|X_L = x_l) = \binom{869}{103} * x_l^{103} * (1 - x_l)^{766}$$

$$P(\text{data}|X_{NL} = x_{nl}) = \binom{2353}{199} * \prod_i P(\text{data}_i|X_{NL} = x_{nl}) = \binom{2353}{199} * x_{nl}^{199} * (1 - x_{nl})^{2154}$$

Then, let’s move on the computational part of the question. Here is the code for computing likelihoods and plottings.

```

1 from scipy.stats import binom
2 import numpy as np
3
4 # Given probability ranges :
5 prob_range = np.arange(0, 1.00, 0.001)
6
7 # Binomial likelihoods of tasks involving language
8 language = [binom.pmf(k = 103, n = 869 , p = prob) for prob in prob_range]
9
10 # Binomial likelihoods of tasks not involving language
11 not_language = [binom.pmf(k = 199, n = 2353, p = prob) for prob in prob_range]

```

So, let's see the visualizations of likelihood functions. Note that the code below will be used several times.

```

1 def plot_likelihood(likelihood : list[float] or np.ndarray,
2                     xticks : tuple[float] or np.ndarray = (0, 0.05, 0.1, 0.15,
3                     ↪ 0.2),
4                     color : str = 'orange',
5                     xlim : int = 200,
6                     xlabel : str = 'Probability Range',
7                     ylabel : str = 'Likelihoods',
8                     title : str = 'Likelihood function of tasks involving
9                     ↪ language') -> None:
10
11     """
12     Given the likelihood array or list of float, plots the likelihood function
13     ↪ w.r.t. given probability range.
14
15     Parameters:
16         - likelihood (list[float] or np.ndarray) : Likelihood function to be
17         ↪ plotted
18         - xticks (tuple[float] or np.ndarray) : tick locations and labels
19         ↪ of the x-axis
20         - color (str) : Color of the figure
21         - xlim (int) : The limit of the x label
22         - xlabel (str) : The text of x label
23         - ylabel (str) : The text of y label
24         - title (str) : The title of the figure
25     """
26
27     plt.figure(figsize = (6,6))
28     plt.bar(np.arange(len(likelihood)),likelihood, color = color)
29     plt.xlim(0, xlim)
30     plt.xticks(np.arange(0, 201, step=50), xticks )
31     plt.xlabel(xlabel)
32     plt.ylabel(ylabel)
33     plt.title(title)
34     plt.show(block=False)
35
36 plot_likelihood(language)
37 plot_likelihood(not_language,color = 'green',title = 'Likelihood function of
38 ↪ tasks involving language')

```

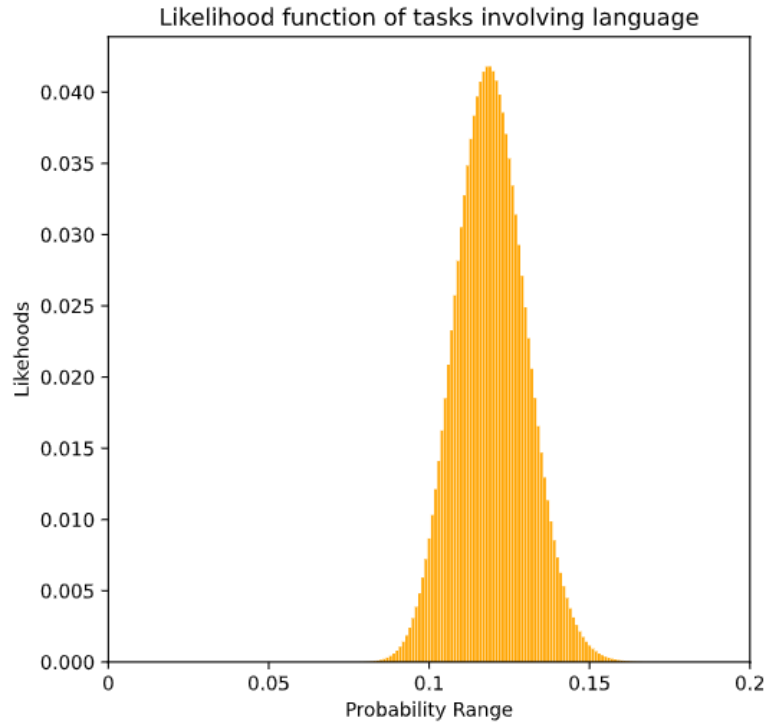


FIGURE 1.  $P(data|X_L = x_l)$  likelihood function for language involving tasks

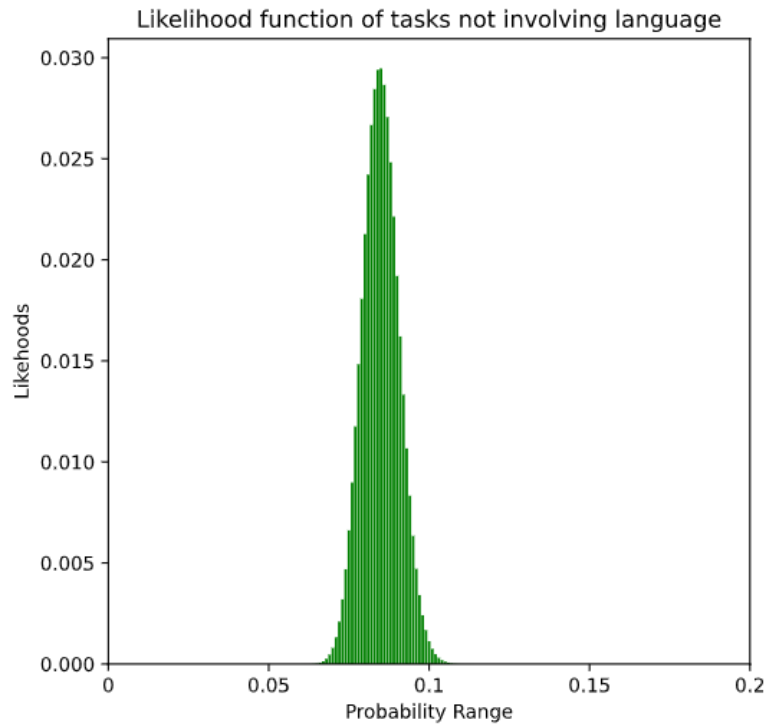


FIGURE 2.  $P(data|X_{NL} = x_{nl})$  likelihood function for language excluding tasks

2.2. **Part B.** In this part of the question, the aim is to find the values of  $x_l$  and  $x_{nl}$  that maximize their respective discretized likelihood functions. We can find specified values by *argmax* operations, since we are interested in corresponding arguments. Let's see the Python code and results.

```

1 # A little messy list comprehension, not important, see the results :
2 table = [[task, prob_range[np.argmax(likelihood)], max(likelihood)]
3           for likelihood, task in zip([language, not_language],
4           ['Language Involving Tasks', 'Language Not Involving Tasks'])]
5
6 # Table that shows the tasks,
7 print(
8     tabulate(table,
9     headers = ['Tasks', 'Probability that maximizes', 'Maximum value'],
10    tablefmt = 'fancy_grid')
11 )

```

Tasks	Probability that maximizes	Maximum value
Language Involving Tasks	0.119	0.0417952
Language Not Involving Tasks	0.085	0.0294638

TABLE 2. Table shows the probabilities that maximizes the likelihood functions with corresponding tasks and maximum values

2.3. **Part C.** In this part of the question, the aim is to compute and plot the discrete posterior distributions  $P(X = x \mid data)$  and the associated cumulative distributions  $P(X \leq x \mid data)$  for both tasks. To proceed, we need a prior distribution that is given as a  $P(X = x) \sim Uniform[0, 1]$ . In Bayesian statistics, we start with a prior distribution  $P(X = x)$  for the unknown Random Variable  $X$ , then we will have a model  $P(X = x \mid data)$  of the observation of the  $X$ . To inference, we compute or form the posterior distribution of  $X$ , using the classical Bayes' Rule. So, let's translate mathematical model

$$(13) \quad P(X = x \mid data) = \frac{P(X = x \mid data)P(X = x)}{\sum_i P(data \mid X = x_i)P(X = x_i)}$$

Note that uniform distribution is continuous, we are discretized it by sampling. Hence, the notation  $P(X = x) \sim Uniform[0, 1]$  corresponds that Random Variable  $X$  takes values in  $0, 0.001, 0.002, \dots, 1$  with equal probability. (e.g., let  $X = x_i$  be a random data value of  $X$  for  $i=1, \dots, 1001$  so that  $P(X = x_i) = 1/1001 = 0.000999$ ) Then, let's see the new likelihood plots. Here is the Python code for uniform distribution, normalization and bayes inference.

```

1 def bayes_theorem(likelihood : np.ndarray, prior : float) -> np.ndarray:
2     """
3     Given the likelihood function and prior distribution,
4     computes and returns the posterior distribution by Bayes' Rule
5
6     Parameters:
7         - likelihood (np.ndarray) : likelihood function (e.g., language or
↪ not_language)
8         - prior (float)           : prior distribution as a probability
↪ value
9
10    Returns:
11        - Posterior probability (np.ndarray) with normalization
12
13    """
14
15    # Normalizing all likelihood values
16    normalization_constant = np.sum(likelihood * prior)
17
18    # Computing posterior distribution
19    posterior = likelihood * prior
20
21    return posterior/normalization_constant
22
23 uniform_prior = 1 / len(prob_range)
24
25 posterior_language = bayes_theorem(np.array(language),uniform_prior)
26 plot_likelihood(likelihood = posterior_language,
27                 color = 'b',
28                 title = 'Posterior distribution for language involving tasks'
29                 )
30
31 posterior_not_language = bayes_theorem(np.array(not_language),uniform_prior)
32 plot_likelihood(likelihood = posterior_not_language,
33                 color = 'purple',
34                 title = 'Posterior distribution for not language involving
↪ tasks'
35                 )

```

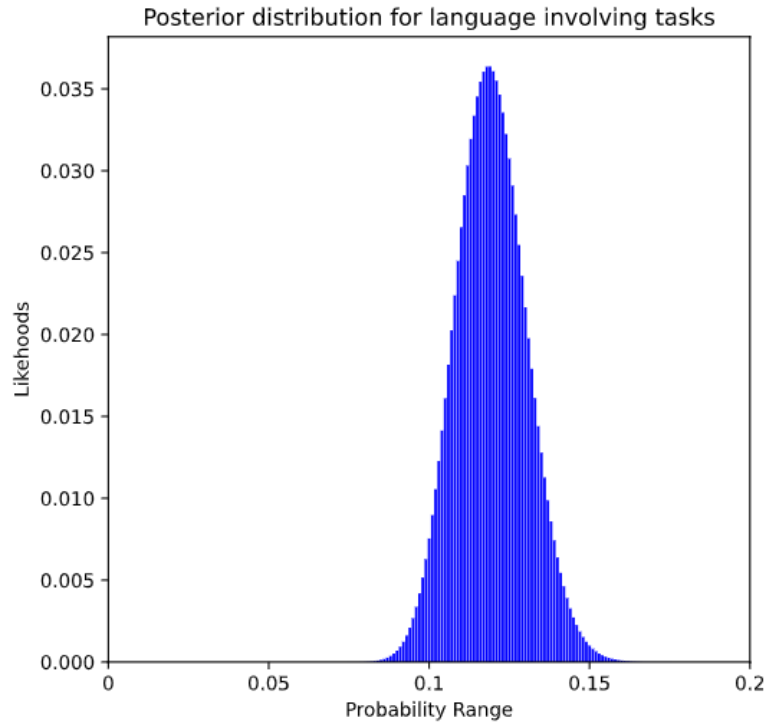


FIGURE 3.  $P(X = x_l|data)$  likelihood function for language involving tasks

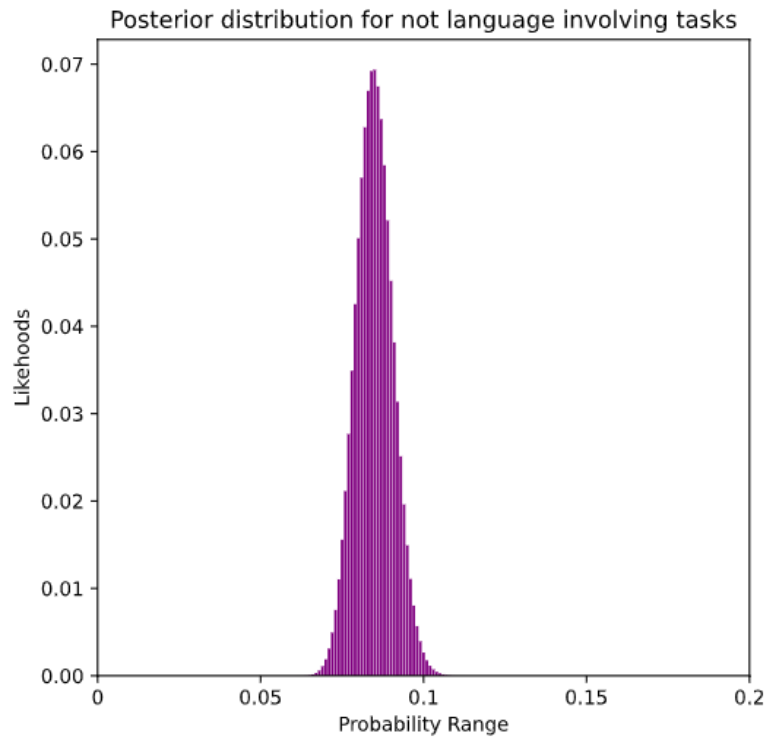


FIGURE 4.  $P(X = x_{nl}|data)$  likelihood function for language excluding tasks

Let's move on the Cumulative Distribution Function (CDF) calculations. Here is the code for calculating CDF and plotting.



```

1  # Efficient calculations of CDF:
2  cdf_language = np.empty(len(posterior_language))
3  for i in range(len(posterior_language)):
4      if i == 0:
5          cdf_language[i] = posterior_language[i]
6      else:
7          cdf_language[i] = cdf_language[i-1] + posterior_language[i]
8
9  plot_likelihood(likelihood = cdf_language,
10                 xticks      = np.around(np.arange(0, 1.001, 0.1), 2),
11                 xtick1      = np.arange(0, 1001, 100),
12                 title        = 'Cumulative distribution of tasks involving
    ↪ language',
13                 ylabel       = 'Cumulative Distribution Function (CDF)',color='m')
14
15 # Efficient calculations of CDF:
16 posterior_not_language_cdf = np.empty(len(posterior_not_language))
17 for i in range(1, len(posterior_not_language)):
18     if i == 0:
19         posterior_not_language_cdf = posterior_not_language[i]
20     else:
21         posterior_not_language_cdf[i] = posterior_not_language_cdf[i-1] +
    ↪ posterior_not_language[i]
22
23 plot_likelihood(likelihood = posterior_not_language_cdf,
24                 xticks      = np.around(np.arange(0, 1.001, 0.1), 2),
25                 xtick1      = np.arange(0, 1001, 100),
26                 title        = 'Cumulative distribution of tasks not involving
    ↪ language',
27                 ylabel       = 'Cumulative Distribution Function (CDF)',color
    ↪ = 'g')

```

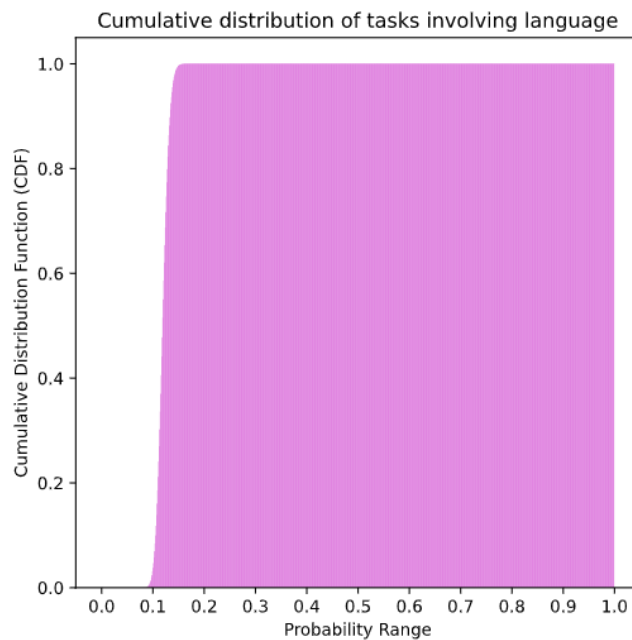


FIGURE 5.  $P(X \leq x_l)|data)$  likelihood function for language involving tasks

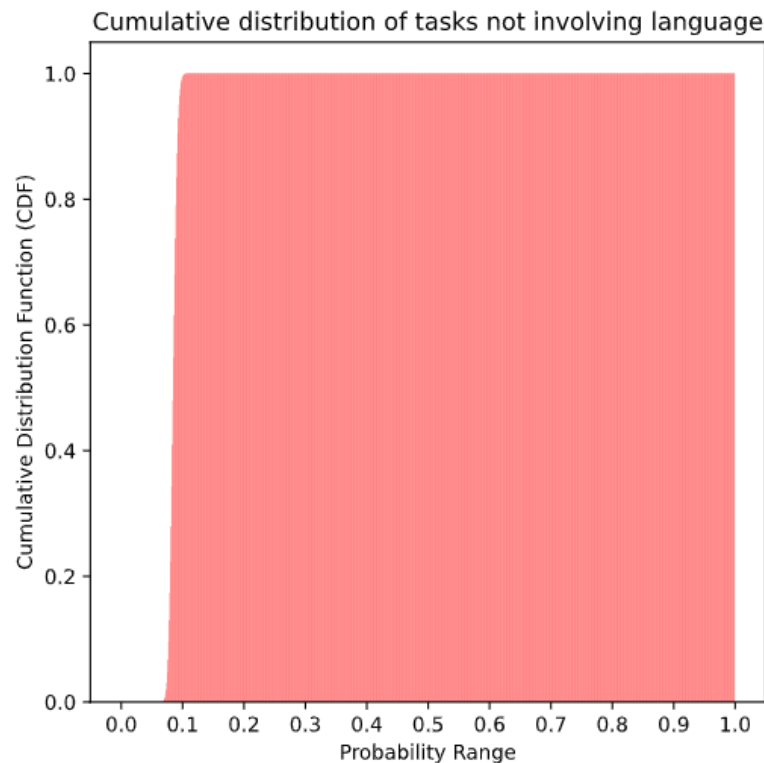


FIGURE 6.  $P(X \leq x_{nl}|data)$  likelihood function for language excluding tasks

Then, we can move on confidence interval calculations. The question asks to compute upper and lower 95% confidence bounds on each proportion. So, we need to calculate  $P(X \leq x_{nl}|data) = 0.25$ ,  $0.975$  and  $P(X \leq x_{nl}|data) = 0.25$ ,  $0.975$  so here is the Python code for computing confidence intervals for both CDF functions.

```

1 lower_bound = 0.025
2 upper_bound = 0.975
3 flags = [True] * 4
4 i = 0
5
6 while any(flags) and i < len(prob_range):
7
8
9     if cdf_language[i] >= lower_bound and flags[0]:
10         lower_confidence_interval_l = prob_range[i]
11         flags[0] = False
12
13
14     if cdf_language[i] >= upper_bound and flags[1]:
15         higher_confidence_interval_l = prob_range[i]
16         flags[1] = False
17
18     if posterior_not_language_cdf[i] >= lower_bound and flags[2]:
19         lower_confidence_interval_nl = prob_range[i]
20         flags[2] = False
21
22
23     if posterior_not_language_cdf[3] >= upper_bound and flags[3]:
24         higher_confidence_interval_nl = prob_range[i]

```

```

25         flags[4] = False
26
27         i += 1
28
29
30     print(f"Lower 95% confidence for language involving tasks likelihood CDF
    ↪ {lower_confidence_interval_l} ")
31
32     print(f"Higher 95% confidence for language involving tasks likelihood CDF
    ↪ {higher_confidence_interval_l} ")
33
34     print(f"Lower 95% confidence for language not involving tasks likelihood CDF
    ↪ {lower_confidence_interval_nl} ")
35
36     print(f"Higher 95% confidence for language not involving tasks likelihood CDF
    ↪ {higher_confidence_interval_nl} ")

```

Lower 95% confidence for language involving tasks likelihood CDF 0.098  
 Higher 95% confidence for language involving tasks likelihood CDF 0.141000000000000001  
 Lower 95% confidence for language not involving tasks likelihood CDF 0.073  
 Higher 95% confidence for language not involving tasks likelihood CDF 0.095

So, here we successfully compute the 95% confidence intervals for tasks involving language and not involving language.

**2.4. Part D.** In this part of the question, we are asked to calculate joint posterior distribution  $P(X_l, X_{nl} \mid data)$ ,  $P(X_l \geq X_{nl} \mid data)$  and  $P(X_l \leq X_{nl} \mid data)$ . Let's start with computing and plotting of joint distribution  $P(X_l, X_{nl} \mid data)$ . First note that, given that these two RV's independent, the joint distribution is given by outer product of two marginal. Let's recall the outer product.

Given the vectors  $u = (u_1, \dots, u_m)$  and  $v = (v_1, \dots, v_n)$ , their outer product, let's denote it by the symbol  $\odot$ , is a  $m \times n$  matrix, say  $A$ , the entries of  $A$  is obtained by multiplying element wise vector  $u$  by vector  $v$ . In index notation, we have

$$(14) \quad (u \odot v)_{ij} = u_i v_j$$

In our case, we have two marginal vectors with  $m, n = 1001, 1001$  (or 1000, 1000, does not matter). Hence, our joint distribution can be calculated as follows

$$(15) \quad P(X_l, X_{nl} \mid data) = P(X_l = x_l \mid data) \odot P(X_{nl} = x_{nl} \mid data)$$

Then, let's see the image of joint distribution  $P(X_l, X_{nl} \mid data)$  and code for computing.

```

1 plt.figure()
2 joint = np.outer(posterior_language.T,posterior_not_language)
3 plt.imshow(joint)
4 plt.colorbar()
5 plt.title('The joint posterior distribution')
6 plt.xlabel('Language Involving RV (X_l)')
7 plt.ylabel('Language Not Involving RV (X_nl)')
8 plt.xticks(np.arange(len(posterior_language), step=100),
9             np.round(np.arange(0.1,1.1,0.1),3))
10 plt.yticks(np.arange(len(posterior_language), step=100),
11            np.round(np.arange(0.1,1.1,0.1),3))
12 plt.show(block=False)

```

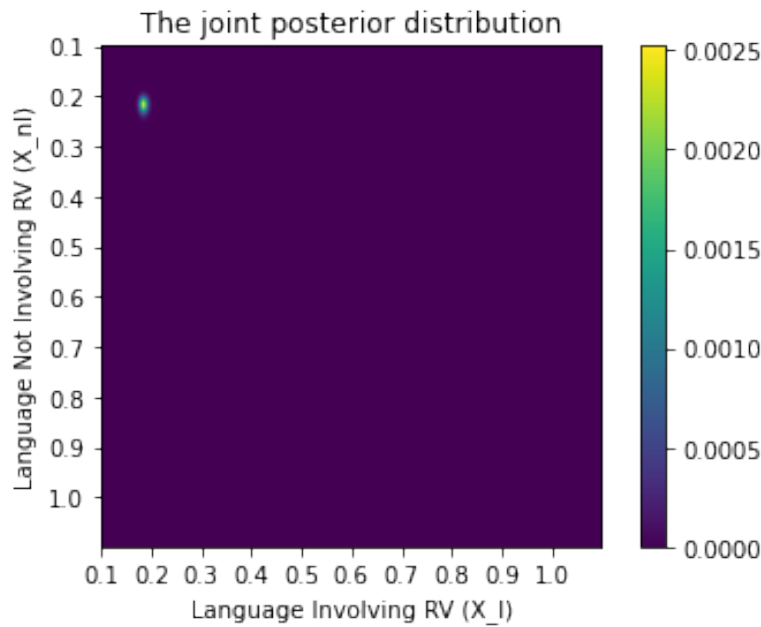


FIGURE 7.  $P(X_l, X_{nl} \mid data)$  joint distribution

Then, let's move on calculation of  $P(X_l > X_{nl} \mid data)$  and  $P(X_l \leq X_{nl} \mid data)$ .  $P(X_l > X_{nl} \mid data)$  can be calculated summing the lower triangle part of the joint probability matrix  $P(X_l, X_{nl} \mid data)$ . In the similar fashion,  $P(X_l \leq X_{nl} \mid data)$  can be calculated by summing the rest of the entries (i.e., diagonal entries and upper triangle of the joint distribution  $P(X_l, X_{nl} \mid data)$ ).

```

1 # computing the  $P(X_l > X_{nl} \mid data)$  and  $P(X_{nl} \geq X_l \mid data)$ 
2
3 assert len(posterior_language) == len(posterior_not_language)
4
5 lower_tri_sum = 0
6 upper_and_diag_tri_sum = 0
7 for i in range(len(posterior_language)):
8     for j in range(len(posterior_not_language)):
9         if i > j:
10             lower_tri_sum += joint[i,j]
11         else:
12             upper_and_diag_tri_sum += joint[i,j]
13

```

```

14 print(f"Sum of entries of lower triangle of joint distribution
15       (i.e.,  $P(X_l > X_{nl} | data)$ ) = {lower_tri_sum} \n")
16
17 print(f"Sum of entries of upper triangle and diagonal of joint distribution
18       (i.e.,  $P(X_{nl} \geq X_l | data)$ ) = {upper_and_diag_tri_sum}")

```

Sum of entries of lower triangle of joint distribution (i.e.,  $P(X_l > X_{nl} | data)$ ) = 0.9978520275861245  
Sum of entries of upper triangle and diagonal of joint distribution (i.e.,  $P(X_{nl} \geq X_l | data)$ ) = 0.002147972413864151

Hence, we successfully computed the probabilities of  $P(X_l > X_{nl} | data)$  and  $P(X_l \leq X_{nl} | data)$  by summing the lower triangle and upper triangle ( + diagonals) of  $P(X_l, X_{nl} | data)$ , respectively.

**2.5. Part E.** In this part of the question, we are asked to compute the probability of  $P(language | activation)$  that observing activation in this area implies engagement of language process. Then, we need to verify that critique on “reverse inference” is correct or not. Lastly, how confident should we be in implicating language if one observe activity in Broca’s area is another question should be answered. In plain words, we need to calculate the probability that if there is activation in the Broca’s area, what is the corresponding probability that the task language exists in Broca’s area. In terms of Bayesian framework, we need to apply Bayes’ Rule to infer

$$(16) \quad P(language | activation) = \frac{P(activation | language) * P(language)}{P(activation)}$$

Then, let’s expand the term  $P(activation)$  as follows

$$(17) \quad P(activation) = P(activation | language) * P(language) + P(activation | language^C) * P(language^C)$$

In our case,  $P(language)$  is given as a 0.5. Then, using the estimates  $P(activation | language)$  and  $P(activation | language^C)$  that are already computed in part b. (See Table – II). Here is the code for computing the probability  $P(language | activation)$ .

```

1  # Here, let's recall and recompute the conditional probabilities :
2  max_prop_l = prob_range[np.argmax(language)]
3  max_prop_nl = prob_range[np.argmax(not_language)]
4
5  # P(Language) = 0.5 is given :
6  p_language = .5
7
8  # Here is the Bayes' Rule for inferencing:
9  p_language_given_activation = max_prop_l * p_language /
10                               (( max_prop_l * p_language) + (max_prop_nl *
11                               ↪ (1-p_language)))
12
11
12 print(f"P(language|activation) = {p_language_given_activation} ")

```

$$P(language | activation) = 0.5833333333333334$$

So, we computed the probability  $P(language | activation)$  as a 0.58. To inference, we can say that whenever the Broca’s area is activated, the probability that the reasoning for activation is stemming from the language tasks is 0.58 that is greater than half. So, even if the reverse inference is not so strong, there is greater chance than the reason for Broca’s area is activated is not tasks involving language.

## 3. SOURCE CODE

```
1  # As a basic numerical computation :
2  import numpy as np
3  import matplotlib.pyplot as plt
4
5  print('QUESTION 1 part (a) \n')
6
7  # Let's create the matrix A :
8  A = np.array([[1, 0, -1, 2],
9                [2, 1, -1, 5],
10               [3, 3, 0, 9]])
11
12 # Since alpha ve beta are arbitrary scalars:
13 alpha, beta = (np.random.randn() , np.random.randn())
14
15 # Hand driven solution to the system of  $Ax = b$ ,  $x_n$  is:
16 x_n = np.array([alpha - 2 * beta,
17                 [-alpha - beta],
18                 [alpha],
19                 [beta]])
20
21 # Verification of the solution  $x_n$  to the system  $A * x_n = 0$  :
22 print(f"Proof that  $x_n$  solves the linear system of  $Ax = b$  is \n {A @ x_n} \n")
23
24
25 Q1_TEST = lambda x_n : np.isclose(np.zeros((3,1)), A @ x_n)
26
27 print(f'Q1 Verification \n {Q1_TEST(x_n)}')
28
29 print('QUESTION 1 part (b) \n')
30
31 # Let's create the matrix A :
32 A = np.array([[1, 0, -1, 2],
33               [2, 1, -1, 5],
34               [3, 3, 0, 9]])
35
36 # Let's create output vector b :
37 b = np.array([[1],
38               [4],
39               [9]])
40
41 # Particular solution to the system  $A * x_p = b$  :
42 x_p = np.array([[1],
43                 [2],
44                 [0],
45                 [0]])
46
47 # Verification of the solution  $x_n$  to the system  $A * x_p = 0$  :
48 print(f"Proof that  $x_p$  solves the linear system of  $Ax = b$  is \n {A @ x_p} \n")
49
50 Q1_TEST = lambda x_p : np.isclose(b, A @ x_p)
51
```

```

52 print(f'Q1 Verification \n {Q1_TEST(x_p)}')
53
54 print('QUESTION 1 part (c) \n')
55
56 # Let's create the matrix A :
57 A = np.array([[1, 0, -1, 2],
58               [2, 1, -1, 5],
59               [3, 3, 0, 9]])
60
61 # Since alpha ve beta are arbitrary scalars:
62 alpha, beta = (np.random.randn() , np.random.randn())
63
64 # Hand driven solution to the system of  $Ax = b$ ,  $x_{\text{general}}$  is:
65 x_general = np.array([[alpha - 2 * beta + 1],
66                       [-alpha - beta + 2],
67                       [alpha],
68                       [beta]])
69
70
71 # Verification of the solution  $x_{\text{general}}$  to the system  $A * x_{\text{general}} = b$  :
72 print(f"Proof that  $x_{\text{general}}$  solves the linear system of  $Ax = b$  is \n {A @
73     ↪ x_general} \n")
74
75 Q1_TEST = lambda x_general : np.isclose(b, A @ x_general)
76
77 print(f'Q1 Verification \n {Q1_TEST(x_general)}')
78
79 print('QUESTION 1 part (d) \n')
80
81 # Let's apply SVD on matrix A :
82 U, S, V_T = np.linalg.svd(A)
83
84 # Little bit of calculation :
85 (m,n) = A.shape
86 S_plus = np.zeros((m,n))
87 S_plus[:, :m] = np.diag(np.concatenate((1 / S[0:2], np.array([0]))))
88
89 print(f"Pseudo-inverse of A, A_plus is \n {V_T.T @ S_plus.T @ U.T} ")
90
91 Q1_TEST = lambda S_plus : np.isclose( np.linalg.pinv(A), V_T.T @ S_plus.T @ U.T)
92
93 print(f'Q1 Verification \n {Q1_TEST(S_plus)}')
94
95
96 print('QUESTION 1 part (e) \n')
97 lib_exist = False
98
99 try:
100     from tabulate import tabulate
101     lib_exist = True
102 except:
103     pass
104

```

```

105 # Our hand-driven alpha and beta values :
106 alphas = [1,0,0,0,-1,2]
107 betas = [1,0,.5,2,0,0]
108
109 # Let's see whether our alpha-beta values are correct or not:
110 table = [(s_alpha,s_beta),np.array([s_alpha - 2 * s_beta + 1],
111                                     [-s_alpha - s_beta + 2],
112                                     [s_alpha],
113                                     [s_beta]))).T,(A @ np.array([s_alpha - 2 *
114                                     ↪ s_beta + 1],
115                                     [-s_alpha - s_beta + 2],
116                                     [s_alpha],
117                                     [s_beta]))).T] for s_alpha,s_beta in
118                                     ↪ zip(alphas,betas)]
117
118 if lib_exist:
119     print(tabulate(table,headers = ['Alpha-Beta','Sparsest x',' A dot Sparsest
120     ↪ X'],tablefmt = 'fancy_grid'))
120
121 print('QUESTION 1 part (f) \n')
122
123 print(f"The least norm solution to the system is \n {np.linalg.pinv(A) @ b}")
124
125 3.2          PART B
126
127 print('QUESTION 2 part (a) \n')
128 from scipy.stats import binom
129
130 # Given probability ranges :
131 prob_range = np.arange(0, 1.00, 0.001)
132 language = [binom.pmf(k = 103, n = 869 , p = prob) for prob in prob_range]
133 not_language = [binom.pmf(k = 199, n = 2353, p = prob) for prob in prob_range]
134
135 def plot_likelihood(likelihood : list[float] or np.ndarray,
136                    xticks : tuple[float] or np.ndarray = (0, 0.05, 0.1, 0.15,
137                    ↪ 0.2),
138                    xtick1 : np.ndarray = np.arange(0, 201, step=50),
139                    color : str = 'orange',
140                    xlim = None,
141                    xlabel : str = 'Probability Range',
142                    ylabel : str = 'Likelihoods',
143                    title : str = 'Likelihood function of tasks involving
144                    ↪ language') -> None:
143
144     """
145     Given the likelihood array or list of float, plots the likelihood function
146     ↪ w.r.t.
147     given probability range.
147
148     Parameters:
149     - likelihood (list[float] or np.ndarray) : Likelihood function to be
150     ↪ plotted
151     - xticks (tuple[float] or np.ndarray) : set the current tick
152     ↪ locations and labels of the x-axis

```



```

151         - color (str) : Color of the figure
152         - xlim (int) : The limit of the x label
153         - xlabel (str) : The text of x label
154         - ylabel (str) : The text of y label
155         - title (str) : The title of the figure
156
157     Returns:
158         - None
159
160     """
161
162     plt.figure(figsize = (6,6))
163     plt.bar(np.arange(len(likelihood)), likelihood, color = color)
164
165     if xlim is not None:
166         plt.xlim(0, xlim)
167
168     plt.xticks(xtick1, xticks )
169     plt.xlabel(xlabel)
170     plt.ylabel(ylabel)
171     plt.title(title)
172     plt.show(block=False)
173
174     plot_likelihood(language,
175                    xlim = 200)
176     plot_likelihood(not_language,
177                    color = 'green',
178                    title = 'Likelihood function of tasks not involving language',
179                    xlim = 200)
180
181     print('QUESTION 2 part (b) \n')
182
183     table = [[task, prob_range[np.argmax(likelihood)], max(likelihood)] for
184             ↪ likelihood,task in zip([language,not_language], ['Language Involving Tasks',
185             ↪ 'Language Not Involving Tasks'])]
186
187     if lib_exist:
188         print(tabulate(table,headers = ['Tasks','Probability that
189         ↪ maximixes','Maximum value'],tablefmt = 'fancy_grid'))
190
191     print('QUESTION 2 part (c) \n')
192
193     def bayes_theorem(likelihood : np.ndarray, prior : float) -> np.ndarray:
194         """
195         Given the likelihood function and prior distribution,
196         computes and returns the posterior distribution by Bayes' Rule
197
198         Parameters:
199             - likelihood (np.ndarray) : likelihood function (e.g., language or
200             ↪ not_language)
201             - prior (float) : prior distribution as a probability
202             ↪ value
203
204         Returns:
205             - Posterior probability (np.ndarray) with normalization

```

```

200
201     """
202
203     # Normalizing all likelihood values
204     normalization_constant = np.sum(likelihood * prior)
205
206     # Computing posterior distribution
207     posterior = likelihood * prior
208
209     return posterior/normalization_constant
210
211 uniform_prior = 1 / len(prob_range)
212
213 posterior_language = bayes_theorem(np.array(language),uniform_prior)
214 plot_likelihood(likelihood = posterior_language,
215                 color = 'b',
216                 title = 'Posterior distribution for language involving tasks',
217                 xlim = 200)
218
219 posterior_not_language = bayes_theorem(np.array(not_language),uniform_prior)
220 plot_likelihood(likelihood = posterior_not_language,
221                 color = 'purple',
222                 title = 'Posterior distribution for not language involving
223                 ↪ tasks',
224                 xlim = 200)
225
226 # Calculating CDF of language involving tasks and plottings:
227 posterior_language_cdf = [np.sum(posterior_language[:until]) for until in
228 ↪ range(1, len(prob_range) + 1)]
229
230 plot_likelihood(likelihood = posterior_language_cdf,
231                 xticks = np.around(np.arange(0, 1.001, 0.1), 2),
232                 xtick1 = np.arange(0, 1001, 100),
233                 title = 'Cumulative distribution of tasks involving
234                 ↪ language',
235                 ylabel = 'Cumulative Distribution Function (CDF)',
236                 color = 'm')
237
238 # Calculating CDF of not language involving tasks and plottings:
239 posterior_not_language_cdf = [np.sum(posterior_not_language[:until]) for until
240 ↪ in range(1, len(prob_range) + 1)]
241
242 plot_likelihood(likelihood = posterior_not_language_cdf,
243                 xticks = np.around(np.arange(0, 1.001, 0.1), 2),
244                 xtick1 = np.arange(0, 1001, 100),
245                 title = 'Cumulative distribution of tasks not involving
246                 ↪ language',
247                 ylabel = 'Cumulative Distribution Function (CDF)',
248                 color = 'red')
249
250 # Efficient calculations of CDF:
251 cdf_language = np.empty(len(posterior_language))
252 for i in range(len(posterior_language)):

```

```

249     if i == 0:
250         cdf_language[i] = posterior_language[i]
251     else:
252         cdf_language[i] = cdf_language[i-1] + posterior_language[i]
253
254 plot_likelihood(likelihood = cdf_language,
255                 xticks      = np.around(np.arange(0, 1.001, 0.1), 2),
256                 xtick1      = np.arange(0, 1001, 100),
257                 title        = 'Cumulative distribution of tasks involving
↪ language',
258                 ylabel       = 'Cumulative Distribution Function (CDF)',color='m')
259
260 # Efficient calculations of CDF:
261 posterior_not_language_cdf = np.empty(len(posterior_not_language))
262 for i in range(1, len(posterior_not_language)):
263     if i == 0:
264         posterior_not_language_cdf = posterior_not_language[i]
265     else:
266         posterior_not_language_cdf[i] = posterior_not_language_cdf[i-1] +
↪ posterior_not_language[i]
267
268 plot_likelihood(likelihood = posterior_not_language_cdf,
269                 xticks      = np.around(np.arange(0, 1.001, 0.1), 2),
270                 xtick1      = np.arange(0, 1001, 100),
271                 title        = 'Cumulative distribution of tasks not involving
↪ language',
272                 ylabel       = 'Cumulative Distribution Function (CDF)',color
↪ = 'g')
273
274 lower_bound = 0.025
275 upper_bound = 0.975
276 flags = [True] * 4
277
278 i = 0
279 while any(flags) and i < len(prob_range):
280
281
282     if cdf_language[i] >= lower_bound and flags[0]:
283         lower_confidence_interval_l = prob_range[i]
284         flags[0] = False
285
286
287     if cdf_language[i] >= upper_bound and flags[1]:
288         higher_confidence_interval_l = prob_range[i]
289         flags[1] = False
290
291     if posterior_not_language_cdf[i] >= lower_bound and flags[2]:
292         lower_confidence_interval_nl = prob_range[i]
293         flags[2] = False
294
295
296     if posterior_not_language_cdf[i] >= upper_bound and flags[3]:
297         higher_confidence_interval_nl = prob_range[i]
298         flags[3] = False

```

```

299
300     i += 1
301
302
303 print(f"Lower 95% confidence for language involving tasks likelihood CDF
↪ {lower_confidence_interval_l} ")
304
305 print(f"Higher 95% confidence for language involving tasks likelihood CDF
↪ {higher_confidence_interval_l} ")
306
307 print(f"Lower 95% confidence for language not involving tasks likelihood CDF
↪ {lower_confidence_interval_nl} ")
308
309 print(f"Higher 95% confidence for language not involving tasks likelihood CDF
↪ {higher_confidence_interval_nl} ")
310
311 print('QUESTION 2 part (d) \n')
312 plt.figure()
313 joint = np.outer(posterior_language.T, posterior_not_language)
314 plt.imshow(joint)
315 plt.colorbar()
316 plt.title('The joint posterior distribution')
317 plt.xlabel('Language Involving RV ( $X_l$ )')
318 plt.ylabel('Language Not Involving RV ( $X_{nl}$ )')
319 plt.xticks(np.arange(len(posterior_language), step=100),
320             np.round(np.arange(0.1, 1.1, 0.1), 3))
321 plt.yticks(np.arange(len(posterior_language), step=100),
322             np.round(np.arange(0.1, 1.1, 0.1), 3))
323 plt.show(block=False)
324
325 # computing the  $P(X_l > X_{nl} \mid \text{data})$  and  $P(X_{nl} \geq X_l \mid \text{data})$ 
326
327 assert len(posterior_language) == len(posterior_not_language)
328
329 lower_tri_sum = 0
330 upper_and_diag_tri_sum = 0
331 for i in range(len(posterior_language)):
332     for j in range(len(posterior_not_language)):
333         if i > j:
334             lower_tri_sum += joint[i,j]
335         else:
336             upper_and_diag_tri_sum += joint[i,j]
337
338 print(f"Sum of entries of lower triangle of joint distribution (i.e.,  $P(X_l > X_{nl} \mid \text{data})$ ) = {lower_tri_sum} \n")
339
340 print(f"Sum of entries of upper triangle and diagonal of joint distribution
↪ (i.e.,  $P(X_{nl} \geq X_l \mid \text{data})$ ) = {upper_and_diag_tri_sum}")
341
342 print('QUESTION 2 part (e) \n')
343 # Here, let's recall and recompute the conditional probabilities :
344 max_prop_l = prob_range[np.argmax(language)]
345 max_prop_nl = prob_range[np.argmax(not_language)]
346

```

```

347 #  $P(\text{Language}) = 0.5$  is given :
348 p_language = .5
349
350 # Here is the Bayes' Rule for inference:
351 p_language_given_activation = max_prop_l * p_language / ( ( max_prop_l *
    ↪ p_language) + (max_prop_nl * (1-p_language)))
352
353 print(f"P(language|activation) = {p_language_given_activation} ")

```

## REFERENCES

- [1] “NP-hardness,” Wikipedia, 17-Dec-2020. [Online]. Available: <https://en.wikipedia.org/wiki/NP-hardness>. [Accessed: 09-Feb-2021].
- [2] “NP-completeness,” Wikipedia, 23-Dec-2020. [Online]. Available: <https://en.wikipedia.org/wiki/NP-completeness>. [Accessed: 09-Feb-2021].