

assn2.2

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October 2019

1.

$$\begin{aligned} P(X_i = x_{ij} | Y = y_k) &= P(< X_1, X_2, \dots, X_n > | Y = y_k) \\ &= P(X_1 | Y = y_k) * P(X_2 | Y = y_k) * \dots * P(X_n | Y = y_k) \\ &= \prod_{i=1}^n P(X_i | Y = y_k) \\ &= \prod_{i=1}^n \frac{1}{\sigma\sqrt{2\pi}} \exp \frac{-(x_i - \mu)^2}{2\sigma^2} \\ &= \prod_{i=1}^n \left(\frac{1}{\sigma\sqrt{2\pi}} \right) \prod_{i=1}^n \left(\exp \frac{-(x_i - \mu)^2}{2\sigma^2} \right) \\ &= \left(\frac{1}{\sigma\sqrt{2\pi}} \right)^n \prod_{i=1}^n \left(\exp \frac{-(x_i - \mu)^2}{2\sigma^2} \right) \\ &= \left(\frac{1}{\sigma\sqrt{2\pi}} \right)^n \left(\exp \sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2} \right) \\ L(P(X_n | Y = y_k)) &= \log \left(\left(\frac{1}{\sigma\sqrt{2\pi}} \right)^n \left(\exp \sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2} \right) \right) \\ &= (n \log \left(\frac{1}{\sigma\sqrt{2\pi}} \right) + \log \left(\exp \sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2} \right)) \end{aligned}$$

$$\begin{aligned}
&= (n(\log(1) - \log(\sigma\sqrt{2\pi}))\log(\exp \sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2})) \\
&= (n(-\log(\sigma) + \log(\sqrt{2\pi}))\log(\exp \sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2})) \\
&= (-\log(\sigma)n + \log(\sqrt{2\pi})n)\log(\exp \sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2})) \\
&= (-\log(\sigma)n + \log(\sqrt{2\pi})n)(\sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2})) \\
\frac{dL(P(X_n|Y = y_k))}{d\mu} &= (-\log(\sigma)n + \log(\sqrt{2\pi})n)(\sum_{i=1}^n \frac{-(x_i - \mu)^2}{2\sigma^2})) = 0 \\
&= \sum_{i=1}^n \frac{2((x_i - \mu))}{2\sigma^2} = 0 \\
&= \sum_{i=1}^n \frac{(x_i - \mu)}{\sigma^2} = 0
\end{aligned}$$