

Part - I

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1-A) $P(W_h) = 0.85$

$P(g_a) = 0.95$

$P(g_a | W_h) = 0.99$

$P(W_h | g_a) = (?)$

$$P(W_h | g_a) = \frac{P(g_a | W_h) \cdot P(W_h)}{P(g_a)}$$

$$= \frac{0.99 \times 0.85}{0.95} = 0.8857$$

$$\therefore P(W_h | g_a) = 0.8857$$

b) $P(g_a | \neg W_h) = (?)$

$P(\neg W_h) = 1 - P(W_h)$

$= 1 - 0.85$

$P(\neg W_h) = 0.15$

$P(\neg W_h | g_a) = 1 - P(W_h | g_a)$

$= 1 - 0.8857$

$= 0.1143$

$$\therefore P(g_a | \neg W_h) = \frac{P(\neg W_h | g_a) \cdot P(\neg W_h)}{P(\neg W_h)}$$

$$= \frac{0.1143 \times 0.95}{0.15}$$

$$P(g_a | \neg W_h) = 0.722$$

2) $P(T_{\text{seen blue}} | T_{\text{blue}}) = 0.75$ ($\because 75\%$ reliability given)

$P(T_{\text{seen green}} | T_{\text{blue}}) = 0.25$

$P(T_{\text{green}}) = 0.9$

$P(T_{\text{blue}}) = 0.1$

$P(T_{\text{seen blue}} | T_{\text{green}}) = 0.25$

$P(T_{\text{seen green}} | T_{\text{green}}) = 0.75$

We need to find,

$$P(T_{\text{Blue}} | T_{\text{SeenBlue}}) = \frac{P(T_{\text{SeenBlue}} | T_{\text{Blue}}) \cdot P(T_{\text{Blue}})}{P(T_{\text{SeenBlue}})}$$

$$= \frac{0.75 \times 0.1}{(0.75)(0.1) + (0.25)(0.9)}$$

$$= \frac{0.75 \times 0.1}{0.3}$$

$$= 0.25$$

Now, $P(T_{\text{Green}} | T_{\text{SeenBlue}}) = 1 - 0.25 = 0.75$

⇒ here, The probability of taxi being green is more likely than the probability of taxi being blue, Thus, Most likely color of taxi is green.

3) a) given, $w = \text{good}$, $S = \text{pass}$, $N = \text{out}$

$$P(w/\text{yes}) = \frac{1}{3}$$

$$P(w/\text{No}) = \frac{3}{5}$$

$$P(S/\text{yes}) = \frac{3}{3}$$

$$P(S/\text{No}) = \frac{1}{5}$$

$$P(N/\text{yes}) = \frac{1}{3}$$

$$P(N/\text{No}) = \frac{3}{5}$$

$$P(\text{No}) = \frac{5}{8}$$

$$P(\text{yes}) = \frac{3}{8}$$

$$\begin{aligned} \rightarrow P(\text{yes} | S, N, w) &= P(S/\text{yes}) \cdot P(N/\text{yes}) \cdot P(w/\text{yes}) \cdot P(\text{yes}) \\ &= \left(\frac{3}{3}\right) \cdot \left(\frac{1}{3}\right) \cdot \left(\frac{1}{3}\right) \cdot \left(\frac{3}{8}\right) \\ &= 0.04167 \end{aligned}$$

$$\begin{aligned} \rightarrow P(\text{No} | S, N, w) &= P(S/\text{No}) \cdot P(N/\text{No}) \cdot P(w/\text{No}) \cdot P(\text{No}) \\ &= \left(\frac{1}{5}\right) \cdot \left(\frac{3}{5}\right) \cdot \left(\frac{3}{5}\right) \cdot \left(\frac{5}{8}\right) = 0.045 \end{aligned}$$

→ here probability of No is more than Yes, so,
Jim is not happy.

b) Using Bayes: $X = (\text{Weather} = \text{Good}, \text{Study} = \text{pass}, \text{Neighbor} = \text{out})$

$$P(\text{Happy} = \text{yes} / w = \text{Good}, S = \text{pass}, N = \text{out})$$

$$= \frac{P(w = \text{Good}, S = \text{pass}, N = \text{out} / \text{Happy} = \text{yes}) P(\text{yes})}{P(w = \text{Good}, S = \text{pass}, N = \text{out})}$$

$$= \frac{\frac{1}{3} \times \frac{3}{8}}{\frac{1}{8}} = 1$$

$$P(\text{No} / X) = \frac{P(X / \text{No}) \cdot P(\text{No})}{P(X)}$$

$$= \frac{0 \cdot \frac{5}{8}}{\frac{1}{8}} = 0$$

∴ Jim is happy.

A4)

$$P(C++) = 0.5$$

$$P(\text{Java}) = 0.4$$

$$P(\text{Microsoft worker}) = 0.01 = P(\text{MS})$$

$$P(C++/\text{MS}) = 0.99$$

$$P(\text{Java}/\text{MS}) = 0.98$$

$$P(\text{MS}/C++ \wedge \text{Java}) = (?)$$

$$= P(C++/\text{MS}) \cdot P(\text{Java}/\text{MS}) \cdot P(\text{MS})$$

$$P(C++ \wedge \text{Java}) = \{P(C++) - P(\text{Java})\}$$

$$= (0.99)(0.98)(0.01)$$

$$0.5 \times 0.4$$

$$= 0.04851$$

$$P(\neg \text{MS}/C++ \wedge \text{Java}) = 1 - P(\text{MS}/C++ \wedge \text{Java})$$

$$= 1 - 0.04851$$

$$= 0.951$$

⇒ hence, we can find that more probable to be not be an employee of microsoft, who knows C++ & Java.

⇒ so, Ans is No.

A5)

$$P(Y=1/X) = \frac{1}{1 + \exp(\omega_0 + \sum_{i=1}^n \omega_i X_i)}$$

$$P(Y=0/X) = \frac{\exp(\omega_0 + \sum_{i=1}^n \omega_i X_i)}{1 + \exp(\omega_0 + \sum_{i=1}^n \omega_i X_i)}$$

Y is boolean, governed by Bernoulli distribution with parameter $\pi = P(Y=1)$

$X = \{X_1, \dots, X_n\}$ where each X_i is boolean

According to Bayes rule

$$P(Y=1/X) = \frac{P(X|Y=1) P(Y=1)}{P(X|Y=1) P(Y=1) + P(X|Y=0) \cdot P(Y=0)}$$

$$= \frac{1}{1 + \frac{P(X|Y=0) \cdot P(Y=0)}{P(X|Y=1) \cdot P(Y=1)}}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{P(X|Y=0) \cdot P(Y=0)}{P(X|Y=1) \cdot P(Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{P(Y=0)}{P(Y=1)} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{P(Y=0)}{P(Y=1)} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{1-\pi}{\pi} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{1-\pi}{\pi} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{1-\pi}{\pi} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$\sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)} = \sum_i \ln \left(\frac{\theta_{i0}^{X_i} (1-\theta_{i0})^{(1-X_i)}}{\theta_{i1}^{X_i} (1-\theta_{i1})^{(1-X_i)}} \right)$$

$$\rightarrow \text{here } X_i \text{ are boolean variables.}$$

$$\theta_{i1} = P(X_i=1/Y=1) \quad \& \quad \theta_{i0} = P(X_i=1/Y=0)$$

$$\sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)} = \sum_i \left[X_i \ln \left(\frac{\theta_{i0}}{\theta_{i1}} \right) + (1-X_i) \ln \left(\frac{1-\theta_{i0}}{1-\theta_{i1}} \right) \right]$$

$$= \sum_i \left[\ln \left(\frac{\theta_{i0} (1-\theta_{i1})}{\theta_{i1} (1-\theta_{i0})} \right) X_i + \ln \left(\frac{1-\theta_{i0}}{1-\theta_{i1}} \right) \right]$$

$$P(Y=1/X) = \frac{1}{1 + \exp\left(\ln\left(\frac{1-\pi}{\pi}\right) + \sum_i \left[\ln\left(\frac{\theta_{i0}(1-\theta_{i1})}{\theta_{i1}(1-\theta_{i0})}\right) X_i + \ln\left(\frac{1-\theta_{i0}}{1-\theta_{i1}}\right) \right]\right)}$$

$$= \frac{1}{1 + \exp\left(\omega_0 + \sum_{i=1}^n \omega_i X_i\right)}$$

where $\omega_i = \ln\left[\frac{\theta_{i0}(1-\theta_{i1})}{\theta_{i1}(1-\theta_{i0})}\right]$

$$\omega_0 = \ln\left(\frac{1-\pi}{\pi}\right) + \sum_i \ln\left(\frac{1-\theta_{i0}}{1-\theta_{i1}}\right)$$

For, $P(Y=0/X) = 1 - P(Y=1/X)$

$$= 1 - \frac{1}{1 + \exp\left(\omega_0 + \sum_{i=1}^n \omega_i X_i\right)}$$

$$= \frac{\exp\left(\omega_0 + \sum_{i=1}^n \omega_i X_i\right)}{1 + \exp\left(\omega_0 + \sum_{i=1}^n \omega_i X_i\right)}$$

\Rightarrow Hence, $P(Y/X)$ follows the same form, just values are different.

6) Y is a boolean with parameter $\pi = P(Y=1)$
 $X = \{X_1, X_2, \dots, X_n\}$ where each X_i follows exponential distribution.

According to Bayes rule,

$$P(Y=1|X) = \frac{P(X|Y=1) \cdot P(Y=1)}{P(X|Y=1) \cdot P(Y=1) + P(X|Y=0) \cdot P(Y=0)}$$

$$= \frac{1}{1 + \frac{P(X|Y=0) \cdot P(Y=0)}{P(X|Y=1) \cdot P(Y=1)}}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{P(X|Y=0) \cdot P(Y=0)}{P(X|Y=1) \cdot P(Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{P(Y=0)}{P(Y=1)} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$= \frac{1}{1 + \exp\left(\ln \frac{1-\pi}{\pi} + \sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)}\right)}$$

$$\sum_i \ln \frac{P(X_i|Y=0)}{P(X_i|Y=1)} = \sum_i \ln \frac{h(X_i, \theta_{i0}) \exp(-\theta_{i0}^T X_i + c)}{h(X_i, \theta_{i1}) \exp(-\theta_{i1}^T X_i + c)}$$

$$= \sum_i \ln \frac{h(X_i, \theta_{i0})}{h(X_i, \theta_{i1})} + \ln(\exp(-\theta_{i0}^T X_i + c) - (-\theta_{i1}^T X_i + c))$$

$$= \sum_i \ln \frac{h(X_i, \theta_{i0})}{h(X_i, \theta_{i1})} + (\theta_{i1}^T - \theta_{i0}^T) X_i$$

$$P(Y=1|X) = \frac{1}{1 + \exp\left(\ln \frac{1-\pi}{\pi} + \sum_i (\theta_{i1}^T - \theta_{i0}^T) X_i + \ln \left(\frac{h(X_i, \theta_{i0})}{h(X_i, \theta_{i1})}\right)\right)}$$

$$= \frac{1}{1 + \exp(-z)}$$

$$-Z = \ln \frac{1-\pi}{\pi} + \sum_i \left((\omega_{i1}^T - \omega_{i0}^T) x_i + \ln \frac{h(x_i, \omega_{i0})}{h(x_i, \omega_{i1})} \right)$$

$$Z = \ln \frac{\pi}{1-\pi} - \sum_i \left((\omega_{i1}^T - \omega_{i0}^T) x_i + \ln \frac{h(x_i, \omega_{i0})}{h(x_i, \omega_{i1})} \right)$$

$$= \omega_0 + \sum \omega_i x_i$$

$$\therefore \omega_0 = \ln \frac{\pi}{1-\pi} - \sum_i \ln \frac{h(x_i, \omega_{i0})}{h(x_i, \omega_{i1})}$$

$$\omega_i = \omega_{i0}^T - \omega_{i1}^T$$