

$$1) \frac{P(\text{alice} | \text{data})}{P(\text{bob} | \text{data})} = \frac{P(\text{alice})}{P(\text{bob})} \times \frac{P(\text{data} | \text{alice})}{P(\text{data} | \text{bob})}$$

$$\frac{P(\text{data} | \text{alice})}{P(\text{data} | \text{bob})} = \frac{\left(e^{-10} \times \frac{10^{12}}{12!}\right) \times \left(e^{-10} \times \frac{10^{10}}{10!}\right) \times \dots}{\left(e^{-15} \times \frac{15^{12}}{12!}\right) \times \left(e^{-15} \times \frac{15^{10}}{10!}\right) \times \dots}$$

$$= \left(\frac{2}{3}\right)^{12} \times \left(\frac{2}{3}\right)^{10} \times \left(\frac{2}{3}\right)^{11} \dots \times e^{0.5 \times 5} = 254.08$$

$$\frac{P(\text{alice} | \text{data})}{P(\text{bob} | \text{data})} = 10 \times 254.08$$

$$\& P(\text{alice} | \text{data}) + P(\text{bob} | \text{data}) = 1$$

$$\therefore P(\text{alice} | \text{data}) = \frac{1}{1 + \frac{1}{2541}} \approx 1$$

$$2a) \quad \theta \sim N(5, 9) \quad X \sim N(\theta, 4)$$

$$\{P(X=6) \times P(\theta=\lambda | X=6)\} = P(X=6 | \theta=\lambda) \times P(\theta=\lambda)$$

↓
difficult to calculate
∴ will ignore by normalization
as it won't be fn of λ

$$\rightarrow \text{constant} \times P(\theta=\lambda | X=6) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2} \left(\frac{6-\lambda}{2}\right)^2} \times \frac{1}{3\sqrt{2\pi}} e^{-\frac{1}{2} \left(\frac{\lambda-5}{3}\right)^2}$$

→

$$P(\theta=\lambda | X=6) = \text{constant} \times \exp\left[-\frac{1}{2} \left[\frac{1}{36} (13\lambda^2 - 148\lambda + 424) \right]\right]$$

$$\rightarrow P(\theta=\lambda | X=6) = \text{constant} \times \exp\left(-\frac{1}{2} \left[\frac{\lambda - \frac{74}{13}}{\sqrt{\frac{36}{13}}} \right]^2\right)$$

$$\therefore P(\theta=\lambda | X=6) \sim N\left(\frac{74}{13}, \frac{36}{13}\right)$$

$$b) \quad \bar{X} = \frac{X_1 + X_2 + X_3 + X_4}{4} \sim N\left(\frac{\lambda_1 + \lambda_2 + \lambda_3 + \lambda_4}{4}, \frac{4 \times 4}{4^2}\right) = N(6, 1)$$

$$\text{Again: } \{P(\bar{X}=6) \times P(\theta=\lambda | \bar{X}=6)\} = P(\bar{X}=6 | \theta=\lambda) \times P(\theta=\lambda)$$

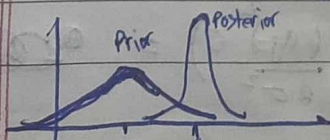
$$\rightarrow \text{constant} \times P(\theta=\lambda | \bar{X}=6) = \frac{1}{\sqrt{2\pi}} \times \exp\left(-\frac{1}{2} (\theta-\lambda)^2\right) \times \frac{1}{3\sqrt{2\pi}} \exp\left(-\frac{1}{2} \left(\frac{\lambda-5}{3}\right)^2\right)$$

× constant

(...)

$$P(\theta=\lambda | \bar{X}=6) = \text{constant} \times \exp\left(-\frac{1}{2} \left[\frac{\lambda - \frac{59}{10}}{\sqrt{\frac{9}{10}}} \right]^2\right)$$

$$\rightarrow P(\theta=\lambda | \bar{X}=6) \sim N\left(5.9, 0.9\right)$$



True value is probably closer to 6

c) Variance ↓ as uncertainty of predictions ↓ ~~Mean~~ ~~increases~~
 Mean increases and goes closer to 6 and variance keeps decreasing as the same signal is repeated

d) i) Prior: $N(100, 152)$

$$\rightarrow \theta \quad \mu_{\text{post}} = \frac{80 \times \frac{1}{102} + 100 \times \frac{1}{152}}{\frac{1}{102} + \frac{1}{152}} = \underline{\underline{88.73}}$$

ii) Prior: $N(100, 152)$

$$\rightarrow \mu_{\text{post}} = \frac{150 \times \frac{1}{102} + 100 \times \frac{1}{152}}{\frac{1}{102} + \frac{1}{152}} = \underline{\underline{129.92}}$$

5) (Read along with code), parameters: a_1, a_2, a_3, \dots (coefficients)

$$\mathcal{L}(\theta) = \sum \begin{cases} \ln(\text{sigmoid}(a_1 x_1 + a_2 x_2 \dots)) & \text{if blue (1)} \\ \ln(1 - \text{sigmoid}(a_1 x_1 + a_2 x_2 \dots)) & \text{if orange (0)} \end{cases}$$

~~$$\frac{\partial \mathcal{L}(\theta)}{\partial a_j} = \sum \left\{ \frac{1}{\text{sigmoid}(\sum a_i x_i)} \right\}$$~~

Prior: $a_j \sim N(0, \sigma^2)$
 \downarrow
 fixed/given

For MAP $\frac{\partial}{\partial \theta} (\mathcal{L}(\theta) + \ln(\text{prior})) = 0$

$$\frac{\partial}{\partial a_j} (\ln(\text{prior})) = \frac{\partial}{\partial a_j} \left(\text{constant} - \frac{(a_j)^2}{2\sigma^2} \right) = -\frac{a_j}{\sigma^2}$$

$$\frac{\partial}{\partial a_i} (x_i) = \sum \frac{1}{\text{Sigmoid}(z_i)} \times \cancel{\sum a_i x_i} \text{Sigmoid}(z_i) (1 - \text{Sigmoid}(z_i))$$

$$\frac{\partial}{\partial a_i} (x_i) = \sum \left\{ \begin{array}{l} \frac{1}{\text{Sigmoid}(z_i)} \times \left[\text{Sigmoid}(z_i) \right] (1 - \text{Sigmoid}(z_i)) \times x_i \quad (\text{if blue}) \\ \frac{1}{1 - \text{Sigmoid}(z_i)} \times \left[1 - \text{Sigmoid}(z_i) \right] \times x_i \quad (\text{if orange}) \end{array} \right.$$

$$= \sum \left\{ \begin{array}{l} (1 - \text{Sigmoid}(z_i)) x_i \quad (\text{if blue}) \\ - \text{Sigmoid}(z_i) x_i \quad (\text{if orange}) \end{array} \right.$$

~~we need to solve~~

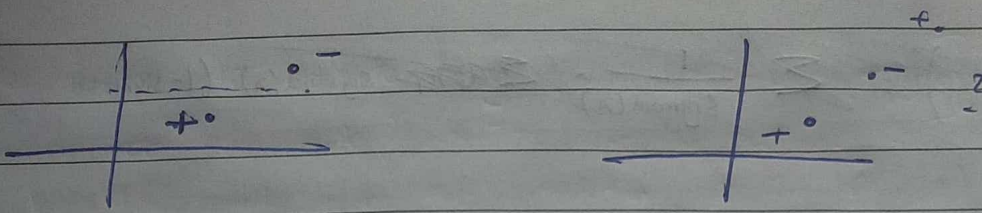
$$\Rightarrow \sum_{\text{blue } x_i} x_i - \sum \text{Sigmoid}(z_i) x_i = 0$$

$-\frac{a_j}{\sigma^2}$

$$\therefore \text{we need to solve: } \sum_{\text{blue } x_j} x_j = \left[\sum \text{Sigmoid}(z_j) x_j \right] + \frac{a_j}{\sigma^2}$$

for a_1, a_2, a_3, \dots for $j \in \{1, 2, \dots, n \text{ dims}\}$

a)

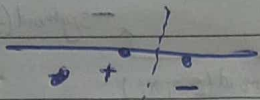


VC-dim = 2

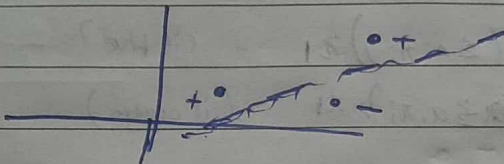
b)

for 1D:

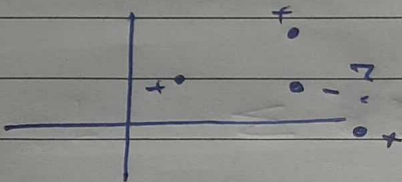
VC-dim = 2



for 2D:



VC-dim = 3 (for non collinear)



for 1D:

$$\text{sign}(a_1 x_1 + a_2 x_2 + \dots + a_n x_n) = 1 \text{ or } -1$$

$$\text{Sign} \left(\begin{matrix} a \\ b \end{matrix}^T x \right) = 1 \text{ or } -1$$

for 3D:

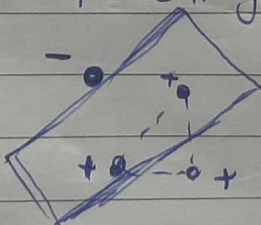
any 4 points can be found that are shatterable
ex. ~~(0,0,0), (1,1,1)~~ vertices of tetrahedron, \Rightarrow

(points should be non coplanar) ① if all are + then trivial,

② if 3 are + rest -, the plane

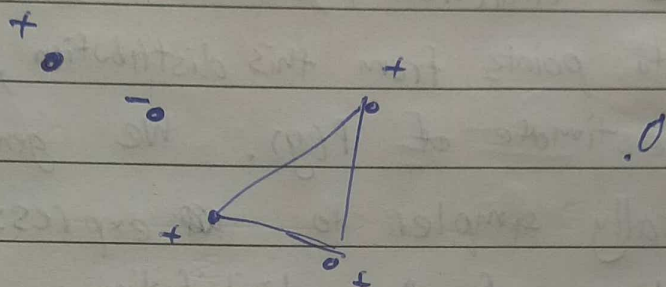
exists parallel to the triangle plane and between the point and plane

③ if 2+, 2- then case is also simple



to find a counter example of VC-dim = 5
take the tetrahedron case and place the 5th point

~~begin~~ as "+" beyond the "-" ~~as so~~ as so:



$$\therefore \text{vc-dim} = 4$$

For ND $\text{vc-dim} = n+1$ (?)