Machine Learning
Assignment 5

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1. Given

$$f(x) = \frac{1}{\sqrt{(2\pi)^k |\Sigma|}} \cdot \exp\left(-\frac{(x-\mu)^T \Sigma^{-1} (x-\mu)}{2}\right),$$

where $x, \mu \in \mathbb{R}^k$ and $\Sigma \in \mathscr{M}_{k\times k}$ is positive definite. Show that

$$\int_{R^k} f(x)\,\mathrm{d}x = 1.$$

Proof. Let $u = \Sigma^{-\frac{1}{2}}(x-\mu)$. Then,

$$-\frac{(x-\mu)^T \Sigma^{-1} (x-\mu)}{2} = -\frac{u^T u}{2} \qquad \text{and} \qquad \mathrm{d}x = \sqrt{|\Sigma|}\,\mathrm{d}u.$$

Thus, the integral becomes

$$\int_{\mathbb{R}^k} f(x)\,\mathrm{d}x = \int_{\mathbb{R}^k} \frac{1}{\sqrt{(2\pi)^k |\Sigma|}} \cdot \exp\left(-\frac{(x-\mu)^T \Sigma^{-1} (x-\mu)}{2}\right) \mathrm{d}x$$

$$= \frac{1}{\sqrt{(2\pi)^k}} \cdot \int_{\mathbb{R}^k} \exp\left(-\frac{u^T u}{2}\right) \mathrm{d}u$$

$$= \frac{1}{\sqrt{(2\pi)^k}} \cdot \int_{\mathbb{R}^k} \exp\left(-\frac{1}{2} \cdot \sum_{i=1}^{k} {u_i}^2\right) \mathrm{d}u$$

$$= \frac{1}{\sqrt{(2\pi)^k}} \cdot \prod_{i=1}^{k} \int_{\mathbb{R}} \exp\left(-\frac{1}{2} \cdot {u_i}^2\right) \mathrm{d}u_i$$

$$= \frac{1}{\sqrt{(2\pi)^k}} \cdot \prod_{i=1}^{k} \sqrt{2\pi}$$

$$= 1,$$

where u_i's are components of u, i.e.,

$$u = (u_1, u_2, \dots, u_k).$$

2. Let $A, B \in \mathscr{M}_{n \times n}$ and let x be a vector with n components.

   a. Show that

$$\frac{\partial}{\partial A} \operatorname{tr}(AB) = B^T. \tag{1}$$

Proof. We have

$$\operatorname{tr}(AB) = \sum_{i=1}^{n} (AB)_{i,i}$$

$$= \sum_{i=1}^{n} \sum_{j=1}^{n} A_{i,j} B_{j,i}.$$

Thus,

$$\frac{\partial}{\partial A_{p,q}} \operatorname{tr}(AB) = \frac{\partial}{\partial A_{p,q}} \sum_{i=1}^{n} \sum_{j=1}^{n} A_{i,j} B_{j,i}$$

$$= B_{q,p}.$$

Therefore,

$$\frac{\partial}{\partial A} \operatorname{tr}(AB) = B^T.$$

   b. Show that

$$x^T A x = \operatorname{tr}\left(x x^T A\right). \tag{2}$$

Proof. We firstly expand the left-hand side of (2),

$$
\begin{aligned}
x^T A x &= \sum_{i=1}^{n} x_i (Ax)_i \\
&= \sum_{i=1}^{n} x_i \sum_{j=1}^{n} A_{i,j} x_j \\
&= \sum_{i=1}^{n} \sum_{j=1}^{n} x_i A_{i,j} x_j.
\end{aligned}
$$

For the right-hand side of (2), we know that

$$
\mathrm{tr}(M_1 M_2) = \mathrm{tr}(M_2 M_1)
$$

for any square matrices with the same dimension M_1 and M_2. Thus,

$$
\begin{aligned}
\mathrm{tr}\left(x x^T A\right) &= \mathrm{tr}\left(A x x^T\right) \\
&= \sum_{i=1}^{n} \sum_{j=1}^{n} A_{i,j} \left(x x^T\right)_{j,i} \\
&= \sum_{i=1}^{n} \sum_{j=1}^{n} A_{i,j} x_i x_j.
\end{aligned}
$$

As the left-hand side equals the right-hand side, this proves (2).

c. Derive the maximum likelihood estimators for a multivariate Gaussian random variable.

Solution. Let $X_1, \ldots, X_n \sim \mathcal{N}(\mu, \Sigma)$. The log-likelihood function is

$$
\begin{aligned}
\ell(\mu, \Sigma) &= -\frac{nk}{2} \ln 2\pi - \frac{n}{2} \ln|\Sigma| - \frac{1}{2} \sum_{i=1}^{n} (x_i - \mu)^T \Sigma^{-1} (x_i - \mu) \\
&= -\frac{nk}{2} \ln 2\pi - \frac{n}{2} \ln|\Sigma| - \frac{1}{2} \sum_{i=1}^{n} \mathrm{tr}\left((x_i - \mu)(x_i - \mu)^T \Sigma^{-1}\right) \\
&= -\frac{nk}{2} \ln 2\pi - \frac{n}{2} \ln|\Sigma| - \frac{1}{2} \sum_{i=1}^{n} \mathrm{tr}\left((x_i - \mu)(x_i - \mu)^T \Sigma^{-1}\right) \\
&= -\frac{nk}{2} \ln 2\pi - \frac{n}{2} \ln|\Sigma| - \frac{1}{2} \sum_{i=1}^{n} \mathrm{tr}\left(\Sigma^{-1} (x_i - \mu)(x_i - \mu)^T\right) \qquad (3)
\end{aligned}
$$

We first look for $\hat{\mu}$. We have

$$
\begin{aligned}
\frac{\partial \ell}{\partial \mu}(\mu, \Sigma) &= \frac{\partial}{\partial \mu}\left(-\frac{nk}{2}\ln 2\pi - \frac{n}{2}\ln|\Sigma| - \frac{1}{2}\sum_{i=1}^{n}\operatorname{tr}\left(\Sigma^{-1}(x_i-\mu)(x_i-\mu)^T\right)\right) \\
&= -\frac{1}{2}\cdot\sum_{i=1}^{n}\frac{\partial}{\partial \mu}\left(\operatorname{tr}\left(\Sigma^{-1}(x_i-\mu)(x_i-\mu)^T\right)\right) \\
&= -\frac{1}{2}\cdot\sum_{i=1}^{n}\frac{\partial}{\partial \mathrm{M}}\left(\operatorname{tr}\left(\Sigma^{-1}M\right)\right)\cdot\frac{\partial \mathrm{M}}{\partial \mu} \\
&= -\frac{1}{2}\sum_{i=1}^{n}\left(\left(\Sigma^{-1}\right)^T\right)\cdot(-2(x_i-\mu)) \\
&= \sum_{i=1}^{n}\left(\left(\Sigma^{-1}\right)^T\right)\cdot(x_i-\mu) \\
&= \sum_{i=1}^{n}\Sigma^{-1}\cdot(x_i-\mu), \qquad (4)
\end{aligned}
$$

where $\mathrm{M} = (x_i-\mu)(x_i-\mu)^T$ for simplicity, the fourth equation comes from (1), and the last equation comes from the symmetry of Σ. Set (4) to 0, we have

$$
\sum_{i=1}^{n}\Sigma^{-1}\cdot(x_i-\mu) = 0,
$$

which implies

$$
\sum_{i=1}^{n}(x_i-\mu) = 0,
$$

and thus

$$
\begin{aligned}
\hat{\mu} &= \frac{1}{n}\sum_{i=1}^{n}x_i \\
&= \overline{x} \qquad (5)
\end{aligned}
$$

Now, we plug (5) in (3) to look for $\hat{\Sigma}$. We have

$$\frac{\partial \ell}{\partial \Sigma}(\hat{\mu}, \Sigma) = \frac{\partial}{\partial \Sigma}\left(-\frac{nk}{2}\ln 2\pi - \frac{n}{2}\ln|\Sigma| - \frac{1}{2}\sum_{i=1}^{n} \operatorname{tr}\left(\Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T\right)\right)$$

$$= \frac{\partial}{\partial \Sigma}\left(-\frac{n}{2}\ln|\Sigma| - \frac{1}{2}\sum_{i=1}^{n} \operatorname{tr}\left(\Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T\right)\right)$$

$$= -\frac{n}{2} \cdot \frac{1}{\Sigma^T} - \frac{1}{2}\sum_{i=1}^{n} \frac{\partial}{\partial \Sigma}\left(\operatorname{tr}\left(\Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T\right)\right)$$

$$= -\frac{n}{2} \cdot \Sigma^{-1} + \frac{1}{2}\sum_{i=1}^{n} \Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T \Sigma^{-1}, \tag{6}$$

where the last equation comes from the symmetry of Σ, and see (7) for the partial derivative identity. Set (6) to 0, we have

$$-\frac{n}{2} \cdot \Sigma^{-1} + \frac{1}{2}\sum_{i=1}^{n} \Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T \Sigma^{-1} = 0,$$

which implies

$$n\Sigma = \sum_{i=1}^{n}(x_i - \overline{x})(x_i - \overline{x})^T,$$

and thus

$$\hat{\Sigma} = \frac{1}{n}\sum_{i=1}^{n}(x_i - \overline{x})(x_i - \overline{x})^T.$$

d. Show that the equation

$$\frac{\partial}{\partial \Sigma}\left(\operatorname{tr}\left(\Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T\right)\right) = -\Sigma^{-1}(x_i - \overline{x})(x_i - \overline{x})^T \Sigma^{-1} \tag{7}$$

in (6) holds.

Proof. Let $u = x_i - \overline{x}$. Then,

$$\operatorname{tr}\left(\Sigma^{-1}uu^T\right) = \sum_{i=1}^{n}\sum_{j=1}^{n} (\Sigma^{-1})_{i,j}\left(uu^T\right)_{j,i}.$$

Thus,

$$
\begin{aligned}
\frac{\partial}{\partial \Sigma_{p,q}} \operatorname{tr}\left(\Sigma^{-1} u u^T\right) &= \frac{\partial}{\partial \Sigma_{p,q}} \sum_{i=1}^{n} \sum_{j=1}^{n} (\Sigma^{-1})_{i,j} \left(u u^T\right)_{j,i} \\
&= \sum_{i=1}^{n} \sum_{j=1}^{n} \frac{\partial}{\partial (\Sigma^{-1})_{i,j}} (\Sigma^{-1})_{i,j} \left(u u^T\right)_{j,i} \cdot \frac{\partial (\Sigma^{-1})_{i,j}}{\partial \Sigma_{p,q}} \\
&= \sum_{i=1}^{n} \sum_{j=1}^{n} \left(u u^T\right)_{j,i} \cdot \left(-(\Sigma^{-1})_{i,p} (\Sigma^{-1})_{q,j}\right) \\
&= -\sum_{i=1}^{n} \sum_{j=1}^{n} (\Sigma^{-1})_{q,j} \left(u u^T\right)_{j,i} (\Sigma^{-1})_{i,p} \\
&= -\left(\Sigma^{-1} u u^T \Sigma^{-1}\right)_{q,p} \\
&= -\left(\Sigma^{-1} u u^T \Sigma^{-1}\right)_{p,q}
\end{aligned} \tag{8}
$$

where the third equation follows from (9) and the last comes from the symmetry of $\Sigma^{-1} u u^T \Sigma^{-1}$.

e. Show that the equation

$$
\frac{\partial (\Sigma^{-1})_{i,j}}{\partial \Sigma_{p,q}} = -(\Sigma^{-1})_{i,p} (\Sigma^{-1})_{q,j} \tag{9}
$$

in (8) holds.

Proof. We first start from the definition of inverse

$$
\sum_{\ell=1}^{n} \Sigma_{a,\ell} (\Sigma^{-1})_{\ell,b} = \delta_{a,b}.
$$

Then, we differentiate both sides with respect to $\Sigma_{p,q}$ to obtain

$$
\begin{aligned}
& \frac{\partial}{\partial \Sigma_{p,q}} \sum_{\ell=1}^{n} \Sigma_{a,\ell} (\Sigma^{-1})_{\ell,b} = \frac{\partial}{\partial \Sigma_{p,q}} \delta_{a,b} \\
\implies \quad & \sum_{\ell=1}^{n} \frac{\partial \Sigma_{a,\ell}}{\partial \Sigma_{p,q}} (\Sigma^{-1})_{\ell,b} + \sum_{\ell=1}^{n} \Sigma_{a,\ell} \frac{\partial (\Sigma^{-1})_{\ell,b}}{\partial \Sigma_{p,q}} = 0 \\
\implies \quad & \sum_{\ell=1}^{n} \delta_{a,p} \delta_{\ell,q} (\Sigma^{-1})_{\ell,b} + \sum_{\ell=1}^{n} \Sigma_{a,\ell} \frac{\partial (\Sigma^{-1})_{\ell,b}}{\partial \Sigma_{p,q}} = 0.
\end{aligned}
$$

Thus,

$$\delta_{a,p}\left(\Sigma^{-1}\right)_{q,b} + \sum_{\ell=1}^{n} \Sigma_{a,\ell} \frac{\partial\left(\Sigma^{-1}\right)_{\ell,b}}{\partial \Sigma_{p,q}} = 0.$$

Then, we multiply both sides on the left by $\left(\Sigma^{-1}\right)_{i,a}$ and sum over a, we have

$$\sum_{a=1}^{n} \left(\Sigma^{-1}\right)_{i,a} \delta_{a,p}\left(\Sigma^{-1}\right)_{q,b} + \sum_{a=1}^{n} \left(\Sigma^{-1}\right)_{i,a} \sum_{\ell=1}^{n} \Sigma_{a,\ell} \frac{\partial\left(\Sigma^{-1}\right)_{\ell,b}}{\partial \Sigma_{p,q}} = 0$$

$$\left(\Sigma^{-1}\right)_{i,p}\left(\Sigma^{-1}\right)_{q,b} + \sum_{a=1}^{n} \left(\Sigma^{-1}\right)_{i,a} \sum_{\ell=1}^{n} \Sigma_{a,\ell} \frac{\partial\left(\Sigma^{-1}\right)_{\ell,b}}{\partial \Sigma_{p,q}} = 0$$

$$\left(\Sigma^{-1}\right)_{i,p}\left(\Sigma^{-1}\right)_{q,b} + \sum_{\ell=1}^{n} \sum_{a=1}^{n} \left(\Sigma^{-1}\right)_{i,a} \Sigma_{a,\ell} \frac{\partial\left(\Sigma^{-1}\right)_{\ell,b}}{\partial \Sigma_{p,q}} = 0$$

$$\left(\Sigma^{-1}\right)_{i,p}\left(\Sigma^{-1}\right)_{q,b} + \sum_{\ell=1}^{n} \delta_{i,\ell} \frac{\partial\left(\Sigma^{-1}\right)_{\ell,b}}{\partial \Sigma_{p,q}} = 0$$

$$\left(\Sigma^{-1}\right)_{i,p}\left(\Sigma^{-1}\right)_{q,b} + \frac{\partial\left(\Sigma^{-1}\right)_{i,b}}{\partial \Sigma_{p,q}} = 0.$$

3. There are unanswered questions from the lecture, and there are likely more questions we haven't covered. Take a moment to think about these questions. Write down the ones you find important, confusing, or interesting.

   Answer. How do we calculate the estimators for those $\Sigma_1 \neq \Sigma_2$? Do we really calculate them or we just code so that we see the results in practice?