

$$(1) P(+ \mid A_1=T, A_2=F, A_3=T) = \frac{P(A_1=T, A_2=F, A_3=T \mid +) * P(+)}{P(A_1=T, A_2=F, A_3=T)}$$

Based on Bayes theorem only one may be known and the probability of other ~~not~~ may not be estimated mathematically - To address the scenario we create a complement of the above scenario or a negative - And compare which is bigger based on a Naive Bayes learning which ever is bigger in value of the positive or negative is valid.

$$P(+ \mid A_1=T, A_2=F, A_3=T), \quad P(- \mid A_1=T, A_2=F, A_3=T)$$

Using Naive Bayes learning assumption all the descriptive are Independent

$$P(E_1 E_2 E_3) = P(E_1) \times P(E_2) \times P(E_3) \dots \times P(E_n)$$

$$\propto P(A_1=T \mid +) \times P(A_2=F \mid +) \times P(A_3=T \mid +)$$

$$1/2 \times 1/2 \times 1/2 \times 2/6 \quad \text{Applying Laplace smoothing}$$

$$\frac{0+1}{2+3} \times \frac{1+1}{2+3} \times \frac{1+1}{2+3} = 1/5 \times 2/5 \times 2/5 = \frac{2}{125} \times 2/6$$

$$\propto (A_2=F \mid -) \times P(A_2=F \mid -) \times P(A_3=T \mid -) \times \frac{n(-)}{n(s)}$$

$$2/4 \times 2/4 \times 1/3 \times 4/6 = 1/2 \times 1/2 \times 1/3 \times 4/6 =$$

$$\text{Valid} - P(- \mid A_1=T, A_2=F, A_3=T) > P(+ \mid A_1=T, A_2=F, A_3=T)$$

46 To find the point for which the probability of being produced by both normal distributions is the same, we need to solve the equations

$$\frac{\exp\left(-\frac{(x-4)^2}{2}\right)}{\sqrt{\frac{1}{2}} \times \exp\left(-\frac{(x-8)^2}{8}\right)} = 1$$

$$\ln\left(\exp\left(-\frac{(x-4)^2}{2}\right)\right) = \ln\left(\sqrt{\frac{1}{2}} \exp\left(-\frac{(x-8)^2}{8}\right)\right)$$

$$-\frac{(x-4)^2}{2} = \ln\left(\sqrt{\frac{1}{2}}\right) - \frac{(x-8)^2}{8}$$

$$-\frac{(x-4)^2}{2} = -\ln(\sqrt{2}) - \frac{(x-8)^2}{8}$$

$$(x-4)^2 = 2\ln(\sqrt{2}) + (x-8)^2/4$$

$$(x-4)^2 = 2\ln(2^{1/2}) + (x^2 - 16x + 64)/4$$

$$(x-4)^2 = 2\ln(2^{1/2}) + (x^2 - 16x + 64)/4$$

$$x^2 - 8x + 16 = 2\ln(2^{1/2}) + (x^2/4 - 4x + 16)$$

$$(x^2 - 8x + 16) - (x^2/4 - 4x + 16) = 2\ln(2^{1/2})$$

$$x^2 - 8x + 16 - (x^2/4 - 4x + 16) = 2\ln(2^{1/2})$$

$$x^2 - 8x + 16 - x^2/4 + 4x - 16 = 2\ln(2^{1/2})$$

$$x^2 - 8x + 16.$$

$$3x - x^2/4 = 2\ln(2^{1/2})$$

$$x(3 - x/4) = 2\ln(2^{1/2})$$

$$x = \frac{8\ln(2^{1/2})}{12-x}$$

$$x(12-x) = 8 \ln(2^{1/2})$$

$$x^2 - 12x + 8 \ln(2^{1/2}) = 0$$

Solve this with quadratic equation

$$x^2 - 12x + 8 \ln(2^{1/2}) = 0$$

Using the quadratic

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$\text{where } a = 1, b = -12, \text{ and } c = 8 \ln(2^{1/2})$$

$$x = \frac{-(-12) \pm \sqrt{(-12)^2 - 4 \cdot 1 \cdot 8 \ln(2^{1/2})}}{2 \cdot 1}$$

$$= \frac{12 \pm \sqrt{144 - 32 \ln(2)}}{2}$$

$$= \frac{12 \pm \sqrt{144 - 32 \ln(2)}}{2}$$

$$x = \frac{6 \pm \sqrt{144 - 32 \ln(2)}}{2}$$

$$x = \frac{6 \pm \sqrt{144 - 22}}{2}$$

$$x = 6 \pm \frac{11.09}{2}$$

$$x = 6 \pm 5.5$$

$$x = 6 + 5.5 \text{ OR } x_1 = 6 - 5.5$$

$$x_1 = 11.5 \text{ OR } x_2 = 1.1$$

Find the MLE of the parameter λ for a gamma distribution based on independent and identically distributed given that the parameter α is known, we need to maximize the likelihood.

$$(4b) \quad f(x|\alpha, \lambda) = \frac{1}{\Gamma(\alpha)} \lambda^\alpha x^{\alpha-1} e^{-\lambda x} \quad \text{with } 0 \leq x < \infty$$

$$L(\lambda; x_1, x_2, \dots, x_n) = \prod_{i=1}^n \frac{\lambda^\alpha}{\Gamma(\alpha)} x_i^{\alpha-1} e^{-\lambda x_i}$$

Taking the natural logarithm of the likelihood function below

$$\ln L(\lambda; x_1, x_2, \dots, x_n) = n \ln(\lambda) - n \ln(\Gamma(\alpha)) + (\alpha - 1) \sum_{i=1}^n \ln(x_i) - \lambda \sum_{i=1}^n x_i$$

Differential the log-likelihood function with respect to λ , will set the derivative equal to zero.

$$\frac{d}{d\lambda} \ln L(\lambda; x_1, x_2, \dots, x_n) = \frac{n\alpha}{\lambda} - \sum_{i=1}^n x_i$$

$$\frac{d}{d\lambda} = 0$$

$$\frac{n\alpha}{\lambda} - \sum_{i=1}^n x_i = 0$$

$$\lambda = \frac{n\alpha}{\sum_{i=1}^n x_i} \quad \begin{array}{l} \text{Maximum Likelihood} \\ \text{Estimator} \end{array}$$