ML: Algo and Theory

SS 18

Tutor:

1	2	3	4	\sum

Florence Lopez (3878792) Jennifer Them (3837649)

Assignment 2

(Due 24. April 2018)

Exercise 1

siehe Code.

Exercise 2

siehe Code.

Exercise 3

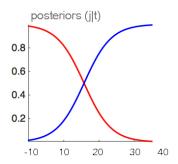
(a)

Maximum Likelihood Principle decision rule: look for the curve that has the highest likelihood.

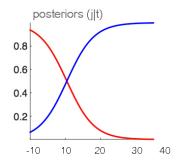
Formal rule:
$$f_{ML}(t) = \begin{cases} winter & if P(temp = t | j = summer) < P(temp = t | j = winter) \\ summer & otherwise \end{cases}$$

(b)

Posterior probabilities for P(winter)=P(summer)=0.5. The temperature is on the x-axis and the probability on the y-axis. The red line is winter and the blue line is summer.



Posterior Probabilities for P(summer)=0.8 and P(winter)=0.2. The temperature is on the x-axis and the probability on the y-axis. The red line is winter and the blue line is summer.



.

Exercise 4

(a) $R(n) = \frac{1}{n} \sum_{i=1}^{n} l(x_i, y_i, h_s(x_i)).$ with

$$l(x_i, y_i, h_s(x_i)) = \begin{cases} 0 & \text{if } y_i = h_s(i)) \\ 1 & \text{otherwise} \end{cases}$$
 (1)

 $\forall i \epsilon \{1,..,n\}$ s.t.

 $l(x_i, y_i, h_s(x_i)) = 0 \Rightarrow R(n) = \frac{1}{n} \sum_{i=1}^{n} 0 = 0$

Therefore the empirical Risk is 0 for any given set of examples.