

# Solutions Manual to Pattern Recognition and Machine Learning

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# 1 Introduction

## 1.1

Setting the derivative of

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2 \quad (1.1)$$

as zero gives

$$\mathbf{0} = \sum_{n=1}^N \frac{\partial y(x_n, \mathbf{w})}{\partial \mathbf{w}} (y(x_n, \mathbf{w}) - t_n). \quad (1.2)$$

Substituting

$$y(x_n, \mathbf{w}) = \sum_{j=0}^M w_j x_n^j \quad (1.3)$$

gives

$$0 = \sum_{n=1}^N x_n^i \left( \sum_{j=0}^M w_j x_n^j - t_n \right). \quad (1.4)$$

Therefore, we have

$$\sum_{j=0}^M A_{ij} w_j = T_i \quad (1.5)$$

where

$$\begin{aligned} A_{ij} &= \sum_{n=1}^N x_n^{i+j}, \\ T_i &= \sum_{n=1}^N x_n^i t_n. \end{aligned} \quad (1.6)$$

## 1.2

Setting the derivative of

$$\tilde{E}(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2 + \frac{\lambda}{2} \|\mathbf{w}\|^2 \quad (1.7)$$

as zero gives

$$\mathbf{0} = \sum_{n=1}^N \frac{\partial y(x_n, \mathbf{w})}{\partial \mathbf{w}} (y(x_n, \mathbf{w}) - t_n) + \lambda \mathbf{w}. \quad (1.8)$$

Substituting

$$y(x_n, \mathbf{w}) = \sum_{j=0}^M w_j x_n^j \quad (1.9)$$

gives

$$0 = \sum_{n=1}^N x_n^i \left( \sum_{j=0}^M w_j x_n^j - t_n \right) + \lambda w_i. \quad (1.10)$$

Therefore, we have

$$\sum_{j=0}^M \tilde{A}_{ij} w_j = T_i \quad (1.11)$$

where

$$\begin{aligned} \tilde{A}_{ij} &= \sum_{n=1}^N x_n^{i+j} + \lambda \delta_{ij}, \\ T_i &= \sum_{n=1}^N x_n^i t_n. \end{aligned} \quad (1.12)$$

### 1.3

Let  $a$ ,  $o$  and  $l$  be the events where an apple, orange and lime are selected respectively. The probability that an apple is selected is given by

$$p(a) = p(a|r)p(r) + p(a|b)p(b) + p(a|g)p(g). \quad (1.13)$$

Substituting  $p(a|r) = \frac{3}{10}$ ,  $p(r) = \frac{1}{5}$ ,  $p(a|g) = \frac{1}{2}$ ,  $p(r) = \frac{1}{5}$ ,  $p(a|g) = \frac{3}{10}$  and  $p(g) = \frac{3}{5}$  gives

$$p(a) = \frac{17}{50}. \quad (1.14)$$

If an orange is selected, the probability that it came from the green box is given by

$$p(g|o) = \frac{p(g,o)}{p(o)}. \quad (1.15)$$

Here,

$$\begin{aligned}p(g, o) &= p(o|g)p(g), \\p(o) &= p(o|r)p(r) + p(o|b)p(b) + p(o|g)p(g).\end{aligned}\tag{1.16}$$

Substituting  $p(o|r) = \frac{2}{5}$ ,  $p(r) = \frac{1}{5}$ ,  $p(o|b) = \frac{1}{2}$ ,  $p(b) = \frac{1}{5}$ ,  $p(o|g) = \frac{3}{10}$  and  $p(g) = \frac{3}{5}$  gives  $p(g, o) = \frac{9}{50}$  and  $p(o) = \frac{9}{25}$ . Therefore,

$$p(g|o) = \frac{1}{2}.\tag{1.17}$$