CSE 404 Hw.03 Eden Seo

1.

a.
$$P(apple) = P(red)P(apple|red) + P(blue)P(apple|blue) + P(green)P(apple|green) = 0.1 * $\frac{2}{10} + 0.3 * \frac{2}{5} + 0.6 * \frac{4}{10} = \frac{0.38}{10}$$$

b.
$$P(blue|orange) = \frac{P(orange|blue)P(blue)}{P(orange)} = \frac{\binom{3}{5}*0.3}{0.4} = \frac{0.45}{0.4}$$
i. $P(orange) = P(red)P(orange|red) + P(blue)P(orange|red) = \frac{(3)}{5}*0.3$

i.
$$P(orange) = P(red)P(orange|red) + P(blue)P(orange|blue) + P(green)P(orange|green) = 0.1 * $\frac{4}{10} + 0.3 * \frac{3}{5} + 0.6 * \frac{3}{10} = 0.4$$$

2.
$$L(\sigma) = log f(x_1 \dots x_n | \sigma) = log \prod_{i=1}^n \frac{1}{2\sigma} * exp\left(-\frac{|x_i|}{\sigma}\right) = \sum_{i=1}^n (-log 2 - log \sigma) - \frac{\sum_{i=1}^n |x_i|}{\sigma}$$

a. $\frac{d}{d\sigma} L(\sigma) = -\frac{n}{\sigma} + \frac{\sum_{i=1}^n |x_i|}{\sigma^2}, \frac{d^2}{d\sigma^2} L(\sigma) = -\frac{n}{\sigma^2} - \frac{2\sum_{i=1}^n |x_i|}{\sigma^2}$
b. $because L'\left(\frac{1}{n}\sum_{i=1}^n |x_i|\right) = 0 \ and \ L''\left(\frac{1}{n}\sum_{i=1}^n |x_i|\right) < 0$

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b. because
$$L'\left(\frac{1}{n}\sum_{i=1}^{n}|x_i|\right)=0$$
 and $L''\left(\frac{1}{n}\sum_{i=1}^{n}|x_i|\right)<0$

c.
$$so L(\sigma) =$$

$$L\left(\frac{1}{n}\sum_{i=1}^{n}|x_{i}|\right)$$
, which means that the maximum likelihood estimate of $\sigma = \frac{1}{n}\sum_{i=1}^{n}|x_{i}|$