

$$\text{Q1(c)} \quad Y = \text{table free or not} \\ X = \text{sunny or not} \\ Y = \{0, 1\} \quad \text{if } X = \{0, 1\}$$

Here we are using the Bernoulli distributions

Well we need to find

$$P(Y|X=0) \quad \text{and} \quad P(Y|X=1).$$

where the parameters are α_1, α_2 for each of the bernoulli distributions

$$\text{let } \alpha = (\alpha_1, \alpha_2).$$

\therefore we have ~~not~~ when $X=0$

for example x_i, y_i

$$-\ln p(y_i|x_i=0, \alpha) = -\ln \alpha_1^{y_i} (1-\alpha_1)^{x_i}$$

for x_i, y_i when $X=1$

$$-\ln p(y_i|x_i=1, \alpha) = -\ln \alpha_2^{y_i} (1-\alpha_2)^{x_i}$$

Since $x_i=0$ or 1.

for a set $I_1 = \{1, \dots, n\} | x_i=0\}$ & $I_2 = \{1, \dots, n\} | x_i=1\}$

These are mutually exclusive

$I_1 \cup I_2 = \{1, \dots, n\}$ as $x_i=0 \vee 1$

\therefore Negative log likelihood

$$\sum_{i \in I_1} -\ln p(y_i|x_i=0, \alpha) + \sum_{i \in I_2} -\ln p(y_i|x_i=1, \alpha)$$

$$= \sum_{i \in I_0} -\ln(p_i|\alpha_1) + \sum_{i \in I_1} -\ln(p_i|\alpha_2).$$

(b) sps $P(Y=0|x=1) > P(Y=1|x=1)$

~~means~~ \Leftrightarrow say $P(Y=0|x=1) > 0.5$

That implies that given that it is sunny
it is most probable that the table is not free.

sps ~~$P(Y=1|x=1) >$~~ $P(Y=1|x=1) > P(Y=0|x=1)$

\Leftrightarrow say $P(Y=1|x=1) > 0.5$

That implies that given that it is sunny
it is most probable that the table is free

(c) Well consider another variable $Z = \{0, 1, 2\}$

- $0 \rightarrow \text{morning}$
- $1 \rightarrow \text{afternoon}$
- $2 \rightarrow \text{evening}$

Well now they are 6 total possible outcomes

$$P(Y | x=0 \wedge z=0)$$

$$P(Y | x=0 \wedge z=1)$$

$$P(Y | x=0 \wedge z=2)$$

$$P(Y | x=1 \wedge z=0)$$

$$P(Y | x=1 \wedge z=1)$$

$$P(Y | x=1 \wedge z=2)$$

Well now the parameters are x, α, β

$$\begin{aligned} p(\{y_i\}_{i=1}^n | x, \alpha, \beta) &= p(\{y_i\}_{i=1}^n | x, \alpha, \beta) \\ &= \prod_{i=1}^n p(y_i | x, \alpha, \beta) \\ &= \prod_{i=1}^n [x^{y_i} (1-x)^{1-y_i}] \left[\frac{\alpha^{y_i} \beta^{1-y_i}}{\Gamma(y_i+1)} \right] \end{aligned}$$

Well now there are six binomial distributions with parameters $\alpha_1, \alpha_2, \alpha_3, \alpha_4, \alpha_5, \alpha_6$

$$\text{let } \alpha' = (\alpha_1, \alpha_2, \alpha_3, \alpha_4, \alpha_5, \alpha_6)$$

Well the MLE becomes

$$p(y_i | x_i = \{0, 1, 3\} \wedge z_i = \{0, 1, 2\}, \alpha')$$

A2 X RV

$$N(\mu_1, \sigma_1^2) \quad N(\mu_2, \sigma_2^2)$$

$$p(x) = \frac{1}{2} \left(N(\mu_1, \sigma_1^2) + N(\mu_2, \sigma_2^2) \right), \quad N(\mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2\sigma^2}(w-\mu)^2} = p(w)$$

$$D = \{x_i\}_{i=1}^n \quad w_i$$

$$(a) p(D|f) = p(\{x_i\}_{i=1}^n | f)$$

$f \in F$ family of Gaussians

$$\begin{aligned} &= \prod_{i=1}^n [0.5 N(\mu_1, \sigma_1^2) + 0.5 N(\mu_2, \sigma_2^2)] \\ &= \prod_{i=1}^n \frac{1}{2} \left(\frac{1}{\sqrt{2\pi\sigma_1^2}} e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} + \frac{1}{\sqrt{2\pi\sigma_2^2}} e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2} \right) \\ &= \prod_{i=1}^n \frac{1}{2\sqrt{2\pi}} \left(\frac{e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2}}{\sigma_1} + \frac{e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2}}{\sigma_2} \right) \end{aligned}$$

\hat{f} Taking log:

$$= \sum_{i=1}^n \log \left(\frac{1}{2\sqrt{2\pi}} \underbrace{\frac{e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2}}{\sigma_1} + \frac{e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2}}{\sigma_2}} \right)$$

$$= \sum_{i=1}^n \left[-\log(2\sqrt{2\pi}) + \log \left(\underbrace{\frac{e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2}}{\sigma_1} + \frac{e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2}}{\sigma_2}} \right) \right]$$

$$= -\log(2\sqrt{2\pi})n + \log \sum_{i=1}^n \left[\log \left(e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} + e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2} \right) \right]$$

negative log likelihood \Rightarrow C(F)

$$\Rightarrow -\sum_{i=1}^n \left(\log \left(e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} + e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2} \right) \right) + \log(2\sqrt{2\pi})n.$$

(b)

$$\begin{aligned} & \frac{\partial}{\partial \sigma_1} \left[-\sum_{i=1}^n \left(\log \left(e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} + e^{-\frac{1}{2\sigma_2^2}(w_i - \mu_2)^2} \right) \right) + 0 \right] \\ &= -\sum_{i=1}^n \frac{1}{A} \left(\left(e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \right)' + 0 \right) \end{aligned}$$

\Rightarrow Now let $u = e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2}$

$$\log u = -\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2 - \log(\sigma_1)$$

$$\frac{1}{u} \frac{du}{\partial \sigma_1} = \frac{(w_i - \mu_1)^2}{\sigma_1^3} - \frac{1}{\sigma_1}$$

$$\frac{du}{\partial \sigma_1} = e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \left(\frac{(w_i - \mu_1)^2}{\sigma_1^3} - \sigma_1^{-2} \right)$$

$$\frac{du}{\partial \sigma_1} = e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \frac{\left((w_i - \mu_1)^2 - \sigma_1^{-2} \right)}{\sigma_1^4}$$

$$= - \sum_{i=1}^N \frac{1}{A} \left(e^{-\frac{1}{2\sigma_1^2} (w_i - \mu_1)^2} \frac{(w_i - \mu_1)^2}{\sigma_1^4} \right)$$

$$= \sum_{i=1}^N \frac{1}{A} \left(e^{-\frac{1}{2\sigma_1^2} (w_i - \mu_1)^2} \frac{\sigma_1^2 - (w_i - \mu_1)^2}{\sigma_1^4} \right)$$

For $\frac{d}{d\mu_2}$ replace $\sigma_1 \rightarrow \sigma_2$ & $\mu_1 \rightarrow \mu_2$ in final expression

$$\begin{aligned} & \frac{d}{d\mu_1} \left(- \sum_{i=1}^N \log \left(e^{-\frac{1}{2\sigma_1^2} \frac{(w_i - \mu_1)^2}{\sigma_1^4}} + e^{-\frac{1}{2\sigma_2^2} \frac{(w_i - \mu_1)^2}{\sigma_2^4}} \right) \right) \\ &= - \sum_{i=1}^N \frac{1}{A} \left(\left(e^{-\frac{1}{2\sigma_1^2} \frac{(w_i - \mu_1)^2}{\sigma_1^4}} \right)^{-1} + 0 \right) \end{aligned}$$

Let $v = e^{-\frac{1}{2\sigma_1^2} \frac{(w_i - \mu_1)^2}{\sigma_1^4}}$

$$\log v = -\frac{1}{2\sigma_1^2} (w_i - \mu_1)^2 - \log \sigma_1$$

$$\frac{1}{v} \frac{dv}{d\mu_1} = \left(-\frac{1}{\sigma_1^2} (w_i - \mu_1) \cdot -1 \neq 0 \right)$$

$$\frac{dv}{d\mu_1} = \left(\frac{w_i - \mu_1}{\sigma_1^2} \right) e^{-\frac{1}{2\sigma_1^2} \frac{(w_i - \mu_1)^2}{\sigma_1^4}}$$

~~$\frac{d}{d\mu_1} = -\frac{1}{v}$~~

$$\frac{d}{d\mu_1} = - \sum_{i=1}^N \log \frac{1}{A} \left(\frac{w_i - \mu_1}{\sigma_1^3} e^{-\frac{1}{2\sigma_1^2} \frac{(w_i - \mu_1)^2}{\sigma_1^4}} \right)$$

for $\frac{d}{d\mu_2}$ replace $\sigma_1 \rightarrow \sigma_2$ & $\mu_1 \rightarrow \mu_2$ in

Now $\frac{\partial}{\partial \sigma_1} = 0$

$$\sum_{i=1}^N \frac{1}{A} \left(e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \left(\sigma_1^2 - (w_i - \mu_1)^2 \right) \right) = 0$$

$$= \sum_{i=1}^N e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \left(\sigma_1^2 - (w_i - \mu_1)^2 \right) = 0$$

Well $e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \neq 0$ unless $w_i = \infty$

$$\Rightarrow \sum_{i=1}^N \left(\sigma_1^2 - (w_i - \mu_1)^2 \right) = 0$$

$$\sum_{i=1}^N \sigma_1^2 - \sum_{i=1}^N (w_i - \mu_1)^2 = 0$$

$$\sigma_1^2 = \sqrt{\frac{\sum_{i=1}^N (w_i - \mu_1)^2}{n}}$$

Similarly $\sigma_2 = \sqrt{\frac{\sum_{i=1}^N (w_i - \mu_2)^2}{n}}$

$$\frac{\partial}{\partial \mu_1} = 0$$

$$\sum_{i=1}^N \frac{1}{A} \left(\frac{\mu_1 - w_i}{\sigma_1^3} e^{-\frac{1}{2\sigma_1^2}(w_i - \mu_1)^2} \right) = 0$$

$$\sum_{i=1}^N (M_i - w_i) = 0$$

$$\sum_{i=1}^N w_i - \sum_{i=1}^N w_i = 0$$

$$nM_1 = \sum_{i=1}^N w_i \Rightarrow M_1 = \frac{1}{n} \sum_{i=1}^N w_i$$

$$\text{similarly } M_2 = \frac{1}{n} \sum_{i=1}^N w_i$$

$$\text{well } w_{t+1} \leftarrow w_t - \eta \frac{\partial}{\partial \sigma_1}$$

$$w_{t+1} \leftarrow w_t - \eta \frac{\partial}{\partial \sigma_2}$$

$$w_{t+1} \leftarrow w_t - \eta \frac{\partial}{\partial M_1}$$

$$w_{t+1} \leftarrow w_t - \eta \frac{\partial}{\partial M_2}$$

$$\therefore \nabla c_w(t) = \underbrace{\left(\frac{\partial}{\partial \sigma_1}, \frac{\partial}{\partial \sigma_2}, \frac{\partial}{\partial M_1}, \frac{\partial}{\partial M_2} \right)}_{\text{computed already}}$$

$$w_{t+1} = w_t - \eta \nabla c_w(t)$$

$$c_w(t) = \log(\sqrt{2\pi})n - \sum_{i=1}^N \log \left(e^{-\frac{1}{2\sigma_1^2}(w_i - M_1)^2} + e^{-\frac{1}{2\sigma_2^2}(w_i - M_2)^2} \right)$$

Q3	(b)	Mean Regressor	Mean	std
		Mean Regressor	31.3451	0.4915
		Random n	33.548	19.7075
		Range Regressor	65.6259	1.9842
		Stochastic n	11.9776	0.2316

(c)	Batch n	24.5310	0.3728
	MiniBatch n	11.9308	0.2625

(f)	Stochastic Heunhc n	14.9138	3.2064
	Batch Heunhc n	11.95012	0.2621
	MiniBatch Heunhc n	12.0006	0.2177