

HW3 – No due date

Q1. Calculate the entropy of the following distribution:

$$P[X = a] = 0.1$$

$$P[X = b] = 0.2$$

$$P[X = c] = 0.3$$

$$P[X = d] = 0.4$$

$$\text{Sol) } H(X) = 0.1 \log_2 0.1^{-1} + 0.2 \log_2 0.2^{-1} + 0.3 \log_2 0.3^{-1} + 0.4 \log_2 0.4^{-1}$$

Q2. Assume that we have a set of probability $\mathbf{p} = [p_1, p_2, p_3, \dots, p_N]$. Calculate the entropy of this set of probabilities, and find the probability set that makes the entropy minimum. Also find the probability set that makes the entropy maximum.

$$\text{Sol) } H(X) = \sum_{i=1}^N p_i \log_2 p_i^{-1}.$$

Minimum: $p_1 = 1$, the others are zero

Maximum: $p_1 = p_2 = \dots = p_N$

Q3. What is the entropy of the egg-drop experiment?

$$\text{Sol) } H(X) = \log_2(N)$$

Q4. Consider the following table:

X \ Y		
	0	1
0	$\frac{1}{3}$	$\frac{1}{3}$
1	0	$\frac{1}{3}$

Find the following:

1) $H(X)$

2) $H(Y)$

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3) $H(X,Y)$

Sol)

$$H(X) = \frac{2}{3} \log \frac{3}{2} + \frac{1}{3} \log 3 = 0.918 \text{ bits} = H(Y)$$

$$H(X,Y) = 3 \times \frac{1}{3} \log 3 = 1.585 \text{ bits.}$$

$$I(X;Y) = H(Y) - H(Y|X) = 0.251 \text{ bits.}$$

Q5. Machine learning has 3 key elements, E (experience), P (Performance), and T (Task). Write the proper one to the followings:

- The real driving data for automotive driving **E**
- The car crash rate **P**
- Algorithm to drive a car in heavy traffic **T**

Q6. Why gradient descent stops at the optimal point? Explain.

Sol) Since $\frac{\partial J(a, \cdot)}{\partial a} = 0$

Q7. Assume that we have the following data. Obtain the results of the feature scaling.

$X = -100 \sim 2000$ -

$Y = 0 \sim 1000$

$Z = -2000 \sim 100$

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$$\text{Sol) } X_{\text{scaled}} = (X - 1050)/2100$$

$$Y_{\text{scaled}} = (Y - 500)/100$$

$$Z_{\text{scaled}} = (Z + 950)/2100$$

Q8. Assume that we have only one training data $(x,y) = (1,2)$. Perform linear regression.

Sol) $J(a) = (a*1 - 2)^2$, so the cost function is minimized at $a = 2$. $h(x) = ax$, $a = 2$.

Q9. (Difficult, but simple) An urn contains r red, w white, and b black balls. Which has higher entropy, drawing $k \geq 2$ balls from the urn with replacement or without replacement? Set it up and show why.

$$\text{Sol) } H(X|X_{\text{prev}}) \leq H(X)$$

(Try to think about why)

Q10. (Difficult) The World Series is a seven-game series that terminates as soon as either team wins four games. Let X be the random variable that represents the outcome of a World Series between teams A and B; possible values of X are AAAA, BABABAB, and BBBAAAA. Let Y be the number of games played, which ranges from 4 to 7. Assuming that A and B are equally matched and that the games are independent, calculate $H(X)$.

Sol)

There are 2 (AAAA, BBBB) World Series with 4 games. Each happens with probability $(1/2)^4$.

There are $8 = 2\binom{4}{3}$ World Series with 5 games. Each happens with probability $(1/2)^5$.

There are $20 = 2\binom{5}{3}$ World Series with 6 games. Each happens with probability $(1/2)^6$.

There are $40 = 2\binom{6}{3}$ World Series with 7 games. Each happens with probability $(1/2)^7$.

The probability of a 4 game series ($Y = 4$) is $2(1/2)^4 = 1/8$.

The probability of a 5 game series ($Y = 5$) is $8(1/2)^5 = 1/4$.

The probability of a 6 game series ($Y = 6$) is $20(1/2)^6 = 5/16$.

The probability of a 7 game series ($Y = 7$) is $40(1/2)^7 = 5/16$.

$$\begin{aligned} H(X) &= \sum p(x) \log \frac{1}{p(x)} \\ &= 2(1/16) \log 16 + 8(1/32) \log 32 + 20(1/64) \log 64 + 40(1/128) \log 128 \\ &= 5.8125 \end{aligned}$$