02-512 Assignment 06

Karan Sikka ksikka@cmu.edu November 26, 2014

1

(a) The variables we are trying to find are the rate of infection, λ_1 and the rate of recovery, λ_2 . We can run the CTMM as a simulation and compare it with real data. The output of the simulation will be sequence of states over time where each state will be (S_t, I_t, R_t) .

Let (Sr_t, Ir_t, Rr_t) be the real data. One possible objective function to minimize is

$$L(\lambda_1, \lambda_2) = \sum_{real data points} (S_t - Sr_t)^2 + (I_t - Ir_t)^2 + (R_t - Rr_t)^2$$

You can use steepest/gradient descent, Newton-Raphson's method, or a similar algorithm to find parameters yielding a local minimum. Rather than analytically computing the gradient, you'd have to approximate it using finite difference methods. Performance may be a concern, depending on how long the simulation has to run for.

(b) Let G be the growth rate, x_1 be the conc of nutrient 1 x_2 be the conc of nutrient 2.

$$G = \theta_1 x_1^2 + \theta_2 x_1 + \theta_3 x_2^2 + \theta_4 x_2 + \theta_5$$

Where $\vec{\theta}$ are the parameters we're trying to estimate.

Let $Gr(x_1, x_2)$ be the experimenally determined growth rate.

One possible objective function to minimize is

$$L(x_1, x_2) = \sum (Gr(x_1, x_2) - G(x_1, x_2))^2$$

You can use steepest descent once again, like in part a.

(c) Call parameters we are estimating, f_B and f_b , which are the frequencies of the B allele and b allele respectively.

Let B be the number of people observed with brown eyes, and b be the number of people observed with blue eyes.

The likelihood function is as follows:

$$Pr(B = B, b = b|p = p) =$$

 $\mathbf{2}$

(a) Let TTR be time to resistance.

TODO GAUSSIAN LIKELIHOOD

- (b) TODO GAUSSIAN2 LIKELIHOOD
- (c) Do both and take the one with the smaller error?
- (d) Metropolis
- (e) Sampling vs solving

3

Given two points, the eqn of a line is derived as follows:

(Points given as t2 x2 t1 x1)

$$t = (x2 - x2)/(t2 - t1) x + b$$

$$t1 - (x2 - x2)/(t2 - t1) x1 = b$$

or

$$t2 - (x2 - x2)/(t2 - t1) x2 = b$$

$$t - t2 = (x2 - x2)/(t2 - t1) * (x - x2)$$

if
$$0 \le t < 2$$
, $t - 2 = (5/2)(x - 5)$

if
$$2 \le t < 5$$
, t - $5 = ((6-5)/(5-2))(x-6)$

if
$$5 \le t < 8$$
, t - 8 = $((10-6)/(8-5))(x-10)$

if
$$8 \le t \le 10$$
, t - $10 = ((20-10)/(8-10))(x-20)$

- (b) TODO interp formula
- (c) TODO interp formula + some deriv stuff.

4

(a)

If b_i is 0, there are no boojum on island i. Based on this observation, we note the following:

$$Pr(b_i = 0|f) = (1-f)^{s_i}$$

$$Pr(b_i = 1|f) = 1 - Pr(b_i = 0|f) = 1 - (1 - f)^{s_i}$$

$$Pr(b|f) = \prod_{i=1}^{n} Pr(b_i = b_i)$$

(b)

$$\hat{f} = \frac{\sigma_{i=1}^n y_i}{\sigma_{i=1}^n s_i}$$

(c)

$$E[y_i] = b_i * \hat{f} * s_i$$

(d)

Submitted online

(e)

TODO