Hints, Assignment 2: CS 215, Fall 2024

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§ 1C

The coefficient of z^n in $G(z)^k$ is $\sum_{i_1+i_2+\cdots+i_k=n} \prod_{j=1}^k P\left[X_j=i_j\right]$. Now, what is the probability that X=n?

§ 2D

How to simulate is simple; maintaining position and randomly incrementing or decrementing it *h* times works. How to do it *fast*?

np.random.choice([-1, 1], shape=(?, ?) can get you a lot of random numbers $\in \{1, -1\}$ quick. np. sum should be able to get you the final position x. There is a one line solution to simulate N balls to depth h composing the two numpy solutions.

§3C

The second moment of the data is the mean of the squares of the data values. Once you compute the values of the first and second moments (in terms of n and p) of Bin(n, p), GPT can explain how fsolve can give you a best-fit n & p.

§ 3E

Should you take the log first or the mean/product? Take utmost care that your log likelihood function does not go to $-\infty$ if the probability of a particular data point is 0. Maybe add a 1e-8 appropriately?

§ 4D

(1) Expectation is linear. (2) You know from Q1A and the MGF definition what the MGF of a Bernoulli variable is. Then, $1 + x \le \exp(x)$ and Q4C are your friends. (3) JEE problem.