CS761 Spring 2015 Homework 2

Assigned Mar. 13, due Mar. 27 before class

Instructions:

- Homeworks are to be done individually.
- Typeset your homework in latex using this file as template (e.g. use pdflatex). Show your derivations.
- Hand in the compiled pdf (not the latex file) online. Instructions will be provided. We do not accept hand-written homeworks.
- Homework will no longer be accepted once the lecture starts.
- Fill in your name and email below.

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1. Let $X_0, X_1, \ldots, X_{M-1}$ denote a random sample of N-dimensional random vectors X_n, each of which has mean value m and covariance matrix R. Show that the sample mean

$$\hat{m}_t = \frac{1}{t+1}\sum_{n=0}^{t} X_n$$

and the sample covariance

$$S_t(\hat{m}_t) = \frac{1}{t+1}\sum_{n=0}^{t}(X_n - \hat{m}_t)(X_n - \hat{m}_t)^\top$$

may be written recursively as

$$\hat{m}_t = \frac{t}{t+1}\hat{m}_{t-1} + \frac{1}{t+1}X_t, \quad \hat{m}_0 = X_0,$$

and

$$S_t(\hat{m}_t) = Q_t - \hat{m}_t\hat{m}_t^\top,$$

where

$$Q_t = \frac{t}{t+1}Q_{t-1} + \frac{1}{t+1}X_tX_t^\top.$$

i.

Assume that for some $t > 0$

$$\hat{m}_{t-1} = \frac{t-1}{t}\hat{m}_{t-2} + \frac{1}{t+1}X_{t-1}$$

then

$$\begin{aligned}
&\frac{t}{t+1}\hat{m}_{t-1} + \frac{1}{t+1}X_t \\
&= \frac{t}{t+1}\frac{1}{t}\sum_{n=0}^{t-1}X_n + \frac{1}{t+1}X_t \\
&= \frac{1}{t+1}\sum_{n=0}^{t}X_n \\
&= \hat{m}_t
\end{aligned}$$

Then since clearly

$$\hat{m}_1 = \frac{1}{2}\hat{m}_0 + \frac{1}{2}X_1$$

Then for all $t > 0$

$$\hat{m}_t = \frac{t}{t+1}\hat{m}_{t-1} + \frac{1}{t+1}X_t$$

2. Suppose we roll a fair 6-sided die 100 times. Let X be the sum of the outcomes. Bound $P(|X-350| \geq 100)$ using Chebyshev and Hoeffding, respectively.

   X is the sum of n iid outcomes, $Y_1 ... Y_n$.

$$E[Y_i] = 7/2$$
$$Var[Y_i] = 35/12$$

   Therefore
$$E[X] = \sum_{i=1}^{100} E[Y_i] = 350$$

$$Var[X] = \sum_{i=1}^{100} Var[Y_i] = 291 + 2/3$$

   Therefore by the Chebyshev inequality

$$Pr(|X-350| \geq 100) = Pr(|X-350| \geq \frac{100}{\sqrt{291+2/3}}\sqrt{291+2/3}) \leq \frac{291+2/3}{10000}$$

   And by the Hoeffding inequality

$$Pr(|X-350| \geq 100) \leq 2\exp\left(-\frac{20000}{\sum_{n=1}^{100}(6-1)^2}\right) = 2\exp(-8)$$

3. Let $\mathcal{X}$ be the vector space of *finitely* nonzero sequences $X = (x_1, x_2, \ldots, x_n, 0, 0, \ldots)$. Define the norm on $\mathcal{X}$ as $\|X\| = \max |x_i|$. Let X_n be a point in $\mathcal{X}$ (a sequence) defined by

$$X_n = \left(1, \frac{1}{2}, \frac{1}{3}, \ldots, \frac{1}{n}, 0, 0, \ldots\right).$$

   - Show that the sequence X_n is a Cauchy sequence.

     The sequence X_n is a Cauchy sequence. Let $\epsilon > 0$ be given. Then let $N = \lceil 1/\epsilon \rceil$. Then for any $l, s > N$ such that $l \leq s$

     $$\|x_s - x_l\| = \|(0, 0, ..., 1/(l+1), ..., 1/s, 0, ..., 0)\| = 1/(l+1) < 1/N \leq \epsilon$$

   - Show that $\mathcal{X}$ is not complete.

   $\mathcal{X}$ is not complete since $\|X_n - X_{n-1}\|$ converges to 0 which implies that as $n \to \infty$, $X_{n-1} \to X_n$ and this would imply that the number of non-zero elements of X_{n-1} would have to go to ∞, which is not finite, and so X_{n-1} is not in $\mathcal{X}$.

4. Determine the range and nullspace of the following linear operators (matrices):

$$A = \begin{bmatrix} 1 & 0 \\ 5 & 4 \\ 2 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 0 & 1 \\ 5 & 4 & 9 \\ 2 & 4 & 6 \end{bmatrix}$$

A has a null space of $\vec{0}$ and range equal to span$([1,5,2]^\top, [0,4,4]^\top)$

B has a null space equal to span$([-1,-1,1]^\top)$ and a range equal to span$([1,5,2]^\top, [0,4,4]^\top)$.

5. Let

$$A = \begin{bmatrix} 1 & 4 & 5 & 6 \\ 6 & 7 & 2 & 1 \end{bmatrix} \quad b = \begin{bmatrix} 48 \\ 30 \end{bmatrix}.$$

One solution to $Ax = b$ is $x = [1,2,3,4]^\top$. Compute the least-squares solution using the SVD (explain how), and compare. Why was the solution chosen?

Using SVD A is equivalent to

$$U\Sigma V$$

where U and V are orthogonal matrices and Σ is a diagonal matrix with diagonal values σ_1, σ_2 . Then solving $Ax = b$ is equivalent to minimzing $\|Ax - b\|^2$ which is equivalent to,

$$\|U\Sigma V x - b\|^2$$

Since $U^\top$ is orthogonal it does not change the norm so the above is equivalent to,

$$\|U^T U\Sigma V x - U^\top b\|^2 = \|\Sigma V x - U^\top b\|^2$$

Then let $z = Vx$ and the above is equivalent to

$$(\sigma_1 z_1 - U_1^\top b)^2 + (\sigma_2 z_1 - U_2^\top b)^2 + (U_3^T b)^2 + (U_3^T b)^2$$

Since this is a minimization we can remove the summands that don't involve z and get

$$(\sigma_1 z_1 - U_1^\top b)^2 + (\sigma_2 z_2 - U_2^\top b)^2$$

We can then clearly minimize this by setting the free variables $z_3 = z_4 = 0$ and $z_1 = \frac{U_1^\top b}{\sigma_1}$, $z_2 = \frac{U_2^\top b}{\sigma_2}$ Solving for z we get

$$z = [-4.68423189, -2.75801453, 0, 0]$$

and

$$x = V^\top z = [0.54424779, 2.40265487, 3.09292035, 3.7300885]$$

Since $\|z\| = \|Vx\| = \|x\|$, Then since z_1, z_2 are constrained and z_3, z_4 are free, then by setting $z_3 = z_4 = 0$ we minimize $\|z\|$ and thereby minimize $\|x\|$. Therefore SVD gives the minimimum norm solution to $Ax = b$.

6. Consider the following process. A probability vector $p = (p_1, \ldots, p_d)$ is drawn from a Dirichlet distribution with parameter vector α. Then, a vector of category counts $x = (x_1, \ldots, x_d)$ is drawn from a multinomial distribution with probability vector p and number of trials N. Give an analytic form of $P(x \mid \alpha)$.

   Since our p vector is random then

$$\begin{aligned}
P(x|\alpha) &= \int_p multinomial(x|p) * dirichlet(p|\alpha)dp \\
&= \frac{\Gamma(\sum_i \alpha_i)d!}{\prod_i \Gamma(\alpha_i) * \prod_i x_i!} \int_p \prod_i p_i^{\alpha_i - 1} \prod_i p_i^{x_i} \\
&= \frac{\Gamma(\sum_i \alpha_i)d!}{\prod_i \Gamma(\alpha_i) * \prod_i x_i!} \int_p \prod_i p_i^{\alpha_i + x_i - 1}
\end{aligned}$$

   We then noticed that the integral is that of an unormalized dirichlet pmf with $\alpha_i' = \alpha_i + x_i$ Therefore the above becomes,

$$\frac{\prod_i(\Gamma(a_i + x_i)\Gamma(\sum_i \alpha_i)d!}{\Gamma(\sum_i a_i + x + i)\prod_i \Gamma(\alpha_i) * \prod_i x_i!}$$

7. Let $X_1, X_2, \ldots, X_m$ be a random sample, where $X_i \sim U(0, \theta)$ the uniform distribution.

   - Show that $\hat{\theta}_{ML} = \max X_i$.
   - Show that the density of $\hat{\theta}_{ML}$ is $f_\theta(x) = \frac{m}{\theta^m} x^{m-1}$.
   - Find the expected value of $\hat{\theta}_{ML}$.
   - Find the variance of $\hat{\theta}_{ML}$.

   Under the uniform distribution the likelihood for $\theta > 0$ is equal to

$$L(\theta|x_1, ..., x_m) = \prod_{i=1}^{m} \mathbb{1}(x_i <= \theta) * 1/\theta$$

   Therefore clearly since θ is positve the maximum likelihood estimator is $\max X_i$

   Since $\hat{\theta}_{ML}$ is the max order statistic then it has density,

$$f_\theta(x) = m * F(x)^{m-1} * f(x-1) = m * (x/\theta)^{m-1} * 1/\theta = \frac{m}{\theta^m} x^{m-1}$$

$$E[\hat{\theta}_{ML}] = \int_0^\theta = x * \frac{m}{\theta^m} x^{m-1} = \frac{m}{m+1}\theta$$

$$E[\hat{\theta}_{ML}^2] = \int_0^\theta = x^2 * \frac{m}{\theta^m} x^{m-1} = \frac{m}{m+2}\theta^2$$

$$Var[\hat{\theta}_{ML}] = E[\hat{\theta}_{ML}^2] - E[\hat{\theta}_{ML}]^2 = (\frac{m}{m+2} - \frac{m^2}{(m+1)^2})\theta^2$$

8. Let $X_1, \ldots, X_n$ be a sample from $N(\mu, \sigma^2)$.

   - Show that the MLE of σ^2 is

     $$\hat{\sigma}^2 = n^{-1}\sum_{i=1}^{n}(X_i - \bar{X})^2.$$

     Since the maximum likelihood of σ^2 is dependent on μ we must consider a likelihood funciton that is a function of $\hat{\sigma}^2$ and $\hat{\mu}$. So for $\hat{\mu}$ we will use the MLE of μ, which is $\bar{X}$. Then the likelihood function is

     $$L(X|\sigma^2 = \hat{\sigma}^2, \mu = \hat{\mu}) = (2\pi\hat{\sigma}^2)^{-n/2} \exp\big(-1/2\hat{\sigma}^2 * \sum_i (X_i - \hat{\mu})^2\big)$$

     Minimizing this is equivalent to minimimizing the log,

     $$-n/2 * log(2\pi) - n/2 * log(\hat{\sigma}^2) - 1/2\hat{\sigma}^2 * \sum_i (X_i - \hat{\mu})^2$$

     The derivative of this with respect to $\hat{\sigma}^2$ is ,

     $$\frac{-n}{2\hat{\sigma}^2} + \frac{\sum_i (X_i - \hat{\mu})^2}{2\hat{\sigma}^2}$$

     which when $\hat{\mu} = \bar{X}$ and $\hat{\sigma}^2 = n^{-1}\sum_i (X_i - \bar{X})^2$ is equal to

     $$\frac{-n^2}{2\sum_i (X - \bar{X})^2} + \frac{n^2 * \sum_i (X - \bar{X})^2}{2\big(\sum_i (X_i - \bar{X})^2\big)^2} = 0$$

   - Show that $\hat{\sigma}^2$ has a smaller mean squared error than

     $$(n-1)^{-1}\sum_{i=1}^{n}(X_i - \bar{X})^2.$$

   We know that the above is the sample variance, which we will call $\hat{\sigma}_{sv}^2$, has the properties,

   $$E[\hat{\sigma}_{sv}^2] = \sigma^2$$
   $$Var(\hat{\sigma}_{sv}^2) = 2\sigma^4/(n-1)$$

Since

$$\hat{\sigma}^2 = (n-1)/n * \hat{\sigma}^2_{sv}$$

then,

$$E[\hat{\sigma}^2] = (n-1)/n * \sigma^2$$

$$Var(\hat{\sigma}^2) = (n-1)^2/n^2 * 2\sigma^4/(n-1) = \frac{2(n-1)\sigma^4}{n^2}$$

The MSE of an estimator is its variance plus bias squared so,

$$MSE(\hat{\sigma}^2_{sv}) = 2\sigma^4/(n-1)$$

and,

$$MSE(\hat{\sigma}^2) = \frac{2(n-1)\sigma^4}{n^2} + (\sigma^2/n)^2 = \frac{\sigma^4(2n-1)}{n^2} < 2\sigma^4/n$$

for positive n, $2\sigma^4/n < 2\sigma^4/(n-1)$ and then $MSE(\hat{\sigma}^2) < MSE(\hat{\sigma}^2_{sv})$.

9. Consider the directed graphical model in which none of the variables is observed.

$$\begin{array}{ccc} a \searrow & & \\ & c \rightarrow d & \\ b \nearrow & & \end{array}$$

Show that $a \perp b | \emptyset$ by using a probability argument. Suppose we now observe the variable d. Show that in general $a \not\perp b | d$ (you can use a counterexample).

10. Consider two discrete random variables $x, y \in \{A, B, C\}$. Construct a joint distribution $p(x, y)$ with the following properties:

- $\hat{x}$ is the maximizer of the marginal $p(x)$
- $\hat{y}$ is the maximizer of the marginal $p(y)$
- $p(\hat{x}, \hat{y}) = 0$.

Let our joint probability be

$$P(x,y) = \begin{cases} 1/3 & x = A, y \neq B \\ 1/6 & y = C, x \neq A \\ 0 & else \end{cases}$$

For this distribution A is a maximizer for x with $p(x = A) = 2/3$ and B is a maximizer of y with $p(y = B) = 1/3$. But $p(X = A, Y = B) = 0$

11. Logistic regression for $y \in \{-1, 1\}$ is defined by

$$p(y \mid x; w, b) = \frac{1}{1 + e^{-y(x^\top w + b)}}.$$

Show that logistic regression is in the exponential family, that is, the probability distribution can be written in the form

$$p(y \mid x; \tilde{w}) = \frac{1}{Z(x, \tilde{w})} e^{\phi(y,x)^\top \tilde{w}}.$$

Note the mapping ϕ depends only on y, x, but not on w or b.

Note that the above probability is equal to

$$\frac{e^{1/2y(x^\top w+b}}{e^{1/2y(x^\top w+b)}} * \frac{1}{1 + e^{-y(x^\top w+b)}}$$

$$= \frac{e^{1/2y(x^\top w+b)}}{e^{1/2y(x^\top w+b)} + e^{-1/2y(x^\top w+b)}}$$

Since $y \in \{1, -1\}$ this is equivalent to

$$\frac{e^{1/2y(x^\top w+b)}}{e^{1/2(x^\top w+b)} + e^{-1/2(x^\top w+b)}}$$

Then let $\tilde{w} = [w, b]$, $Z(x, \tilde{w}) = e^{1/2(x^\top w+b)} + e^{-1/2(x^\top w+b)}$ and $\phi(y, x) = [yx/2, y/2]$,

Then the above is equivalent to

$$\frac{1}{Z(x, \tilde{w})} e^{\phi(y,x)^\top \tilde{w}}$$

and therefore the probability belongs to the exponential family.