

ML_HW2_mj2276

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2/21/2017

1)

1a)

$$\begin{aligned}
 & \sum_{i=1}^n \ln p(y_i | \pi) \\
 &= \sum_{i=1}^n \ln \pi^{y_i} (1 - \pi)^{1-y_i} \\
 &= \sum_{i=1}^n y_i \ln \pi + (1 - y_i) \ln(1 - \pi) \\
 & \frac{\partial}{\partial \pi} \left(\sum_{i=1}^n y_i \ln \pi + (1 - y_i) \ln(1 - \pi) \right) = 0 \\
 & 0 = \frac{\sum_{i=1}^n y_i}{\pi} - \frac{\sum_{i=1}^n (1 - y_i)}{1 - \pi} \\
 & \frac{\sum_{i=1}^n y_i}{\pi} = \frac{\sum_{i=1}^n (1 - y_i)}{1 - \pi} \\
 & (1 - \pi) \sum_{i=1}^n y_i = \pi \sum_{i=1}^n (1 - y_i) \\
 & (1 - \pi) \sum_{i=1}^n y_i = \pi (n - \sum_{i=1}^n y_i) \\
 & \sum_{i=1}^n y_i - \pi \sum_{i=1}^n y_i = \pi n - \pi \sum_{i=1}^n y_i \\
 & \sum_{i=1}^n y_i = \pi n \\
 & \hat{\pi} = \frac{\sum_{i=1}^n y_i}{n}
 \end{aligned}$$

1b)

$$\begin{aligned}
 & \sum_{i=1}^n \ln p(x_{i,1} | \theta_y^1) \\
 &= \sum_{i=1}^n \ln (\theta_y^1)^{x_{i,1}} (1 - \theta_y^1)^{1-x_{i,1}} \\
 &= \sum_{i=1}^n x_{i,1} \ln \theta_y^1 + (1 - x_{i,1}) \ln(1 - \theta_y^1)
 \end{aligned}$$

$$\begin{aligned}
& \frac{\partial}{\partial \theta_y^1} \left(\sum_{i=1}^n x_{i,1} \ln \theta_y^1 + (1 - x_{i,1}) \ln(1 - \theta_y^1) \right) = 0 \\
& 0 = \frac{\sum_{i=1}^n x_{i,1}}{\theta_y^1} - \frac{\sum_{i=1}^n (1 - x_{i,1})}{1 - \theta_y^1} \\
& \frac{\sum_{i=1}^n x_{i,1}}{\theta_y^1} = \frac{\sum_{i=1}^n (1 - x_{i,1})}{1 - \theta_y^1} \\
& (1 - \theta_y^1) \sum_{i=1}^n x_{i,1} = \theta_y^1 \sum_{i=1}^n (1 - x_{i,1}) \\
& (1 - \theta_y^1) \sum_{i=1}^n x_{i,1} = \theta_y^1 \left(n - \sum_{i=1}^n x_{i,1} \right) \\
& \sum_{i=1}^n x_{i,1} = \theta_y^1 n \\
& \hat{\theta}_y^1 = \frac{\sum_{i=1}^n x_{i,1}}{n} \\
& \Rightarrow \sum_{d=0}^1 (\hat{\theta}_{y_d}^1 = \frac{\sum_{i=1}^n x_{i,1}}{n})
\end{aligned}$$

1c)

$$\begin{aligned}
& \sum_{i=1}^n \ln p(x_{i,2} | \theta_y^2) \\
& = \sum_{i=1}^n \ln \theta_y^2 (x_{i,2})^{-(\theta_y^2 + 1)} \\
& = \ln \theta_y^2 + \sum_{i=1}^n \ln (x_{i,2})^{-(\theta_y^2 + 1)} \\
& = \ln \theta_y^2 - (\theta_y^2 + 1) \sum_{i=1}^n \ln (x_{i,2}) \\
& \frac{\partial}{\partial \theta_y^2} (\ln \theta_y^2 - (\theta_y^2 + 1) \sum_{i=1}^n \ln (x_{i,2})) = 0 \\
& 0 = \frac{n}{\theta_y^2} - \sum_{i=1}^n \ln (x_{i,2}) \\
& \frac{n}{\theta_y^2} = \sum_{i=1}^n \ln (x_{i,2}) \\
& n = \sum_{i=1}^n \ln (x_{i,2}) \theta_y^2 \\
& \hat{\theta}_y^2 = \frac{n}{\sum_{i=1}^n \ln (x_{i,2})} \\
& \Rightarrow \sum_{d=0}^1 (\hat{\theta}_{y_d}^2 = \frac{n}{\sum_{i=1}^n \ln (x_{i,2})})
\end{aligned}$$

2)

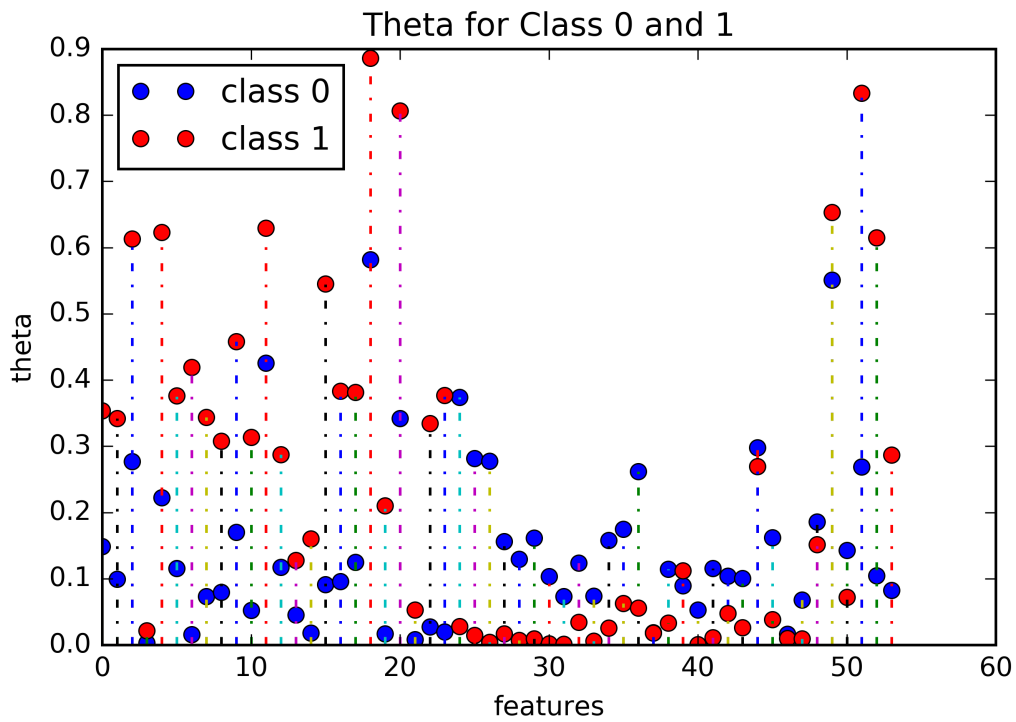
2a)

		y'	
		0	1
y	0	54	2
	1	5	32

Accuracy = 92.5%

2b)

For the 16th feature, the word “free”, and the 52nd feature, the “!”, both have a higher probability to be in spam email than not. For the word free it has a probability of about 12% to be in a non spam email and about 39% to be in a spam email. For the “!” there is a probability of about 25% to be in a non spam email and about 84% to be in a spam email.



2c)

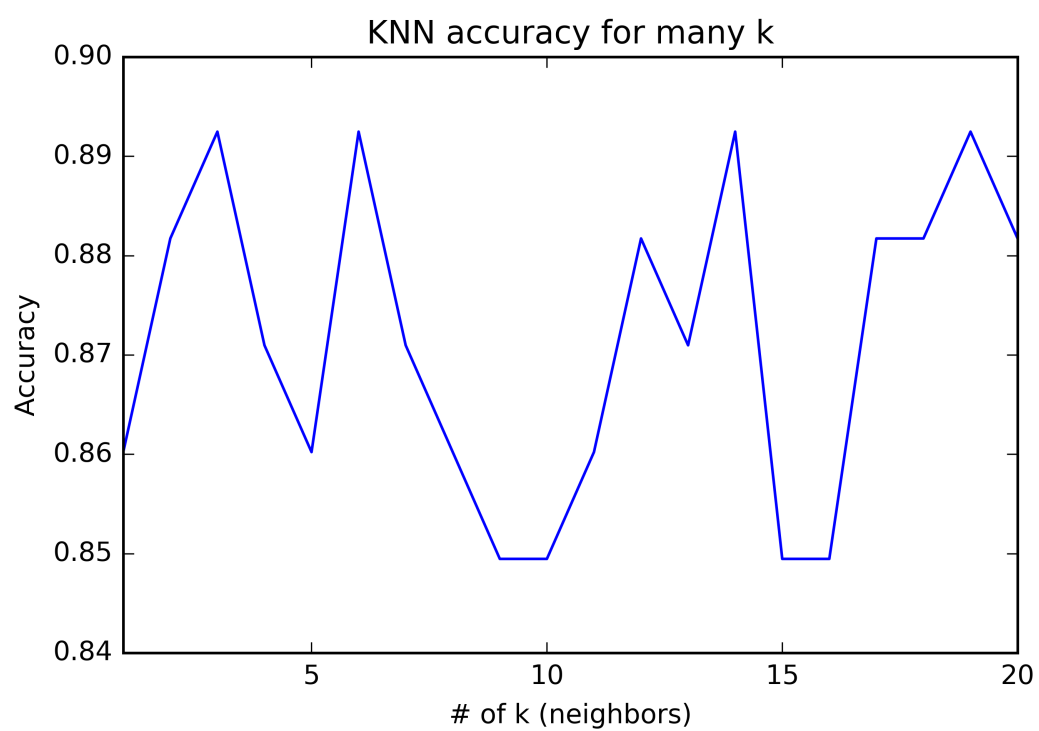


Figure 1: