



Written Examination

2016-07-21

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Program of Study: Informatik Master

Matr.-No.: 123456 Exam #: 123

Information:

- Write your name and matriculation number on **every sheet of paper**.
- Make sure that all **11 pages** are present.
- Answer each question on the provided sheet. If more space is needed, **use a new sheet of paper for each question**.
- If you have to draw to answer a question, multiple templates are provided. **Cross out wrong answers!**
- At the end of the examination this cover sheet together with the question sheets and all additionally used papers have to be returned.
- Duration of the exam: **60 minutes**.
- **No additional aids** (notes, calculator, ...) are allowed.
- Write **legibly**. Not readable text will not be graded.
- Use a pen with **blue or black ink** for writing down your solutions. Text written with pencils or red/green pens will not be graded.

With my signature I confirm that I have **read and understood** the information above.

Signature

| | | | | | | | |
|-------------|----|----|----|----|----|-------|-------|
| Question: | 1 | 2 | 3 | 4 | 5 | Total | Grade |
| Points: | 13 | 10 | 10 | 14 | 13 | 60 | - |
| Score: | | | | | | | |
| Moderation: | | | | | | | |

Question 1: ML Basics & Probabilities:..... ($\Sigma = 13$)

- (a) For data D and hypothesis H , say whether or not the following equations must always be true. Answer in yes or no. **(2 pts)**

i. $\sum_h p(H = h \mid D = d) = 1$

i. _____

ii. $\sum_h p(D = d \mid H = h) = 1$

ii. _____

iii. $\sum_h p(D = d \mid H = h)p(H = h) = 1$

iii. _____

iv. $p(H \mid D) = \frac{p(D \mid H)p(H)}{p(D)}$

iv. _____

- (b) In probability density estimation methods, we typically have a tuning parameter which acts as a smoothing factor. For example, in case of Histograms, bin size Δ is such a tuning parameter. Smoothing can also be interpreted in terms of 'bias' and 'variance'. Provide a very brief interpretation of bias and variance in terms of smoothing. How will bias and variance change if the bin size is increased? **(3 pts)**

- (c) We want to represent the probability distribution for points x_n , $n = 1, \dots, N$ by a univariate Gaussian distribution with parameters $\theta(\mu, \sigma^2)$. Express the likelihood $p(x_n \mid \theta)$ for a single data point using the equation for the Gaussian distribution. **(1 pt)**

- (d) How can we estimate the parameters of θ using Maximum Likelihood for any probability distribution function? Give the main steps of the derivation. **(4 pts)**

- (e) What implicit assumption did we make in this derivation? **(1 pt)**

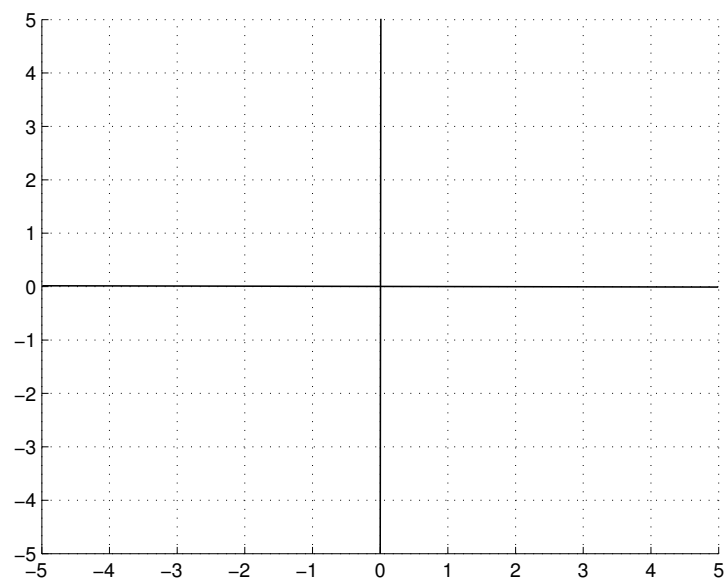
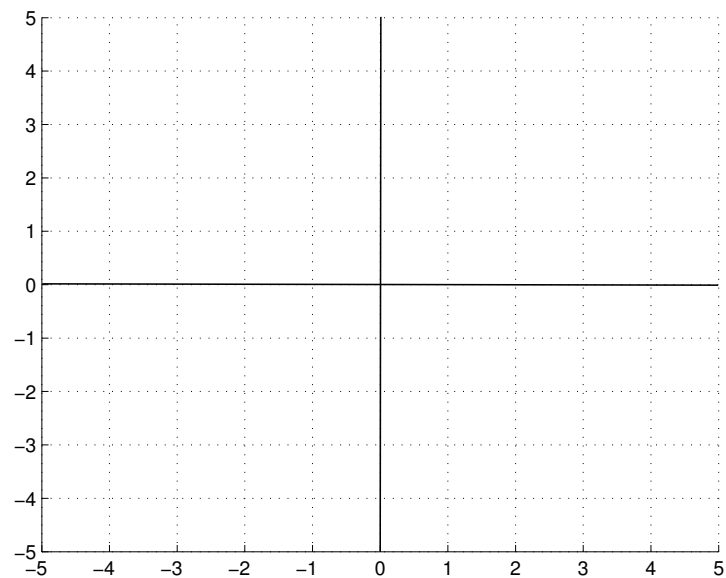
- (f) What problems/limitations does Maximum Likelihood have? **(2 pts)**

Question 2: Linear Discriminant Functions: ($\Sigma = 10$)

- (a) What is the difference between generative and discriminative methods for classification? **(2 pts)**

- (b) Write an equation of the error function for a 2-dimensional, 2-class linear Least-Squares classifier and define the variables of the equation clearly. **(2 pts)**

- (c) Plot the error function for the linear Least-Squares classifier. **Hint:** Use the second (2 pts) plot to correct your answer if needed. Strike out wrong answers.



- (d) Discuss the behavior of Least-Squares classification in the presence of outliers. (2 pts)

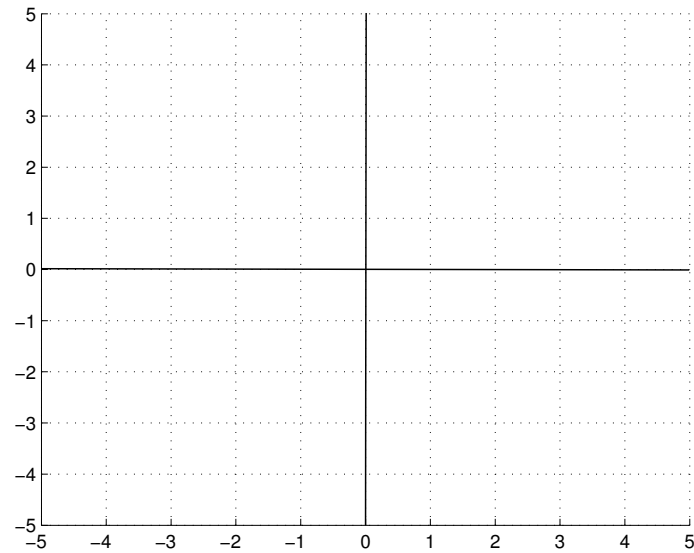
- (e) Name two other methods that use linear discriminants and draw their corresponding error functions.

i. Name of the classification method:

(1 pt)

i. _____

Error function:



ii. Name of the classification method:

(1 pt)

ii. _____

Error function:



Question 3: VC-dimension and Support Vector Machines:..... ($\Sigma = 10$)

- (a) Let H be the set of all oriented lines in the (x, y) -plane. Points on one side of the line are classified as positive and on the other side as negative. What is the VC-dimensions of H ? **(1 pt)**

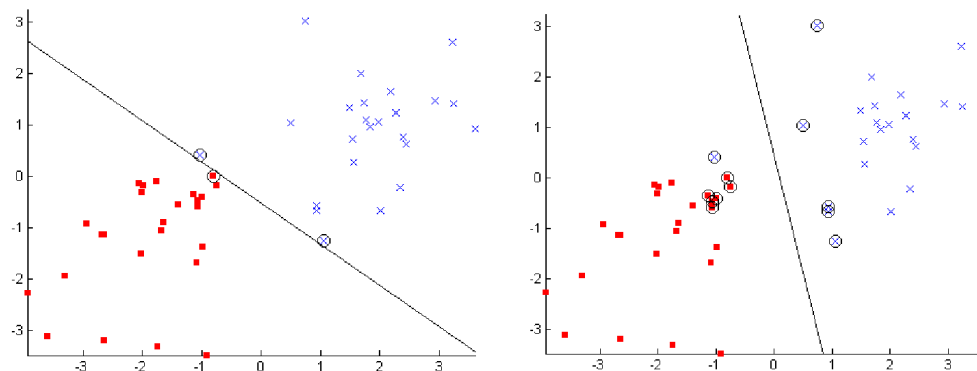
- (b) For each of the following cases, state whether it would be best to use the primal or dual SVM formulation. Briefly explain your answer. **(4 pts)**
- i. We apply a feature transformation that maps the input data into a feature space with infinite dimension.

- ii. We apply a feature transformation that doubles the dimension of the input data. The input data has millions of training examples and is linearly separable.

- (c) Is the following statement true or false? When the data is not completely linearly separable, the linear SVM without slack variables returns $\mathbf{w} = 0$. **(1 pt)**

(c) _____

- (d) You trained a linear SVM on the toy problem below and obtained the solution shown (2 pts) on the left. Your friend also trained a linear SVM on the same problem, but obtained the solution shown on the right.



What happened here? How can the difference be explained?

- (e) In general explain which data points will be selected as support vectors by an SVM. (2 pts)

Question 4: Adaboost ($\Sigma = 14$)

- (a) Write down the steps of Adaboost algorithm below and provide the corresponding formulas. Given a candidate pool of weak classifiers $\{h_k\}$ and training samples $\{(\mathbf{x}_n, t_n)\}$, $n = 1 \dots N$ (where $\mathbf{x}_n \in \mathbb{R}^d$ are data points in d -dimensional space and $t_n \in \{-1, +1\}$ are class labels), the AdaBoost algorithm for the two-class problem is:

i. Initialize the weights:

(1 pt)

ii. For $m = 1, \dots, M$

(6 pts)

iii. Resulting classifier:

(1 pt)

(b) Please state whether the statements below are true or false. Explain your answer.

- i. AdaBoost will eventually reach zero training error, regardless of the type of weak classifier it uses, provided enough weak classifiers have been combined. **(2 pts)**

- ii. AdaBoost can model non-linear decision boundaries. **(2 pts)**

- (c) Does AdaBoost work better with strong base classifier or with weak ones? Why? **(2 pts)**

Question 5: Graphical Models ($\Sigma = 13$)

Consider the following Bayesian Network

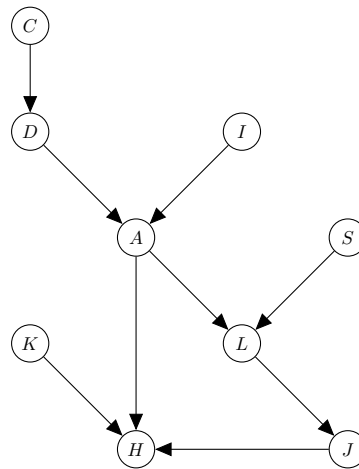


Figure 1: Bayesian Network

- (a) Write down the set of variables which forms the Markov blanket of 'A' in Fig. 1? **(2 pts)**

- (b) For each of the following independence assumptions, please state whether it is true or false: **(2 pts)**

i. $D \perp\!\!\!\perp S$

i. _____

ii. $D \perp\!\!\!\perp S \mid L$.

ii. _____

iii. $C \perp\!\!\!\perp J \mid H$.

iii. _____

iv. $C \perp\!\!\!\perp J \mid A$.

iv. _____

- (c) Specify the factorization of the joint probability $p(A, C, D, I, S, L, J, K, H)$ of the Bayesian Network given above. **(3 pts)**

- (d) Convert the given Bayesian Network in Figure 1 into an undirected graphical model **(3 pts)** and draw the resulting graph.

- (e) Specify the factorization of the joint probability $p(A, C, D, I, S, L, J, K, H)$ of the resulting undirected model. **(3 pts)**