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i) (a)

fur\tail	furry	nope-like
blue	0.1	0
gray	0.1	0
brown	0	0.8

$$\text{i) (b)} \quad P(\text{blue}) = 0.1, \quad P(\text{gray}) = 0.1, \quad P(\text{brown}) = 0.8$$

$$P(\text{furry}) = 0.2, \quad P(\text{nope-like}) = 0.8$$

$$P(\text{blue, furry}) = \frac{1}{10}$$

$$P(\text{blue}) * P(\text{furry}) = \frac{1}{10} * \frac{2}{10} = \frac{1}{50}$$

$$P(\text{blue, furry}) \neq P(\text{blue}) * P(\text{furry})$$

$$P(\text{blue, rope-like}) = 0 \neq \frac{1}{10} \times \frac{8}{10}$$

$$P(\text{gray, fuzzy}) = \frac{1}{10} \neq \frac{1}{10} \times \frac{2}{10}$$

$$P(\text{brown, fuzzy}) = 0 \neq \frac{1}{10} \times \frac{8}{10}$$

$$P(\text{brown, rope-like}) = \frac{8}{10} \neq \frac{8}{10} \times \frac{8}{10}$$

\therefore "Fur color" and "Tail texture" are
not independent.

(1C)

fur\tail	fuzzy	rope-like
blue	0.5	0
gray	0.5	0
brown	0	0

$$(1D) P(\text{blue}) = \frac{1}{2}$$

$$P(\text{gray}) = \frac{1}{2}$$

$$P(\text{brown}) = 0$$

$$P(\text{rope-like}) = 0$$

$$P(\text{furry}) = 1$$

$$P(\text{blue, fuzzy}) = \frac{1}{2} = \frac{1}{2} \times 1$$

$$P(\text{blue, rope-line}) = 0 = \frac{1}{2} \times 0$$

$$P(\text{gray, fuzzy}) = \frac{1}{2} = \frac{1}{2} \times 1$$

$$P(\text{gray, rope-line}) = 0 = \frac{1}{2} \times 0$$

$$P(\text{brown, fuzzy}) = 0 = 0 \times 1$$

$$P(\text{brown, rope-like}) = 0 = 0 \times 0$$

"Fur color" and "Tail texture" are independent.

Independent:-

$$P(A \cap B) = P(A) * P(B)$$

Q2)

a) Given:- $F(x) \rightarrow$ cdf (cumulative distribution)

$$\text{PdF}, f(x) = \frac{d}{dx} (F(x))$$

$$\Rightarrow f(x) = \frac{d}{dx} (1 - e^{-\lambda x}) \quad x \geq 0$$

$$= \frac{d}{dx} (0) \quad x \leq 0$$

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & x \leq 0 \end{cases}$$

b) mean:-

$$E(x) = \int_0^{\infty} x f(x) dx$$

$$= \int_0^{\infty} x \lambda e^{-\lambda x} dx$$

Applying Integration by-Parts,

$$= x \int_0^\infty e^{-\lambda x} dx - \int_0^\infty x e^{-\lambda x} dx$$

$$= x \left[\frac{e^{-\lambda x}}{-\lambda} \right]_0^\infty - \lambda \int_0^\infty \frac{e^{-\lambda x}}{-\lambda} dx$$

$$= \int_0^\infty e^{-\lambda x} dx$$

$$= -\frac{1}{\lambda} e^{-\lambda x} \Big|_0^\infty = -\frac{1}{\lambda} (0 - 1) = \frac{1}{\lambda}.$$

$\text{Mean} = \frac{1}{\lambda}$

$$\text{Var}(x) = E(x^2) - E(x)$$

$$E(x^2) = \int_0^\infty x^2 f(x) dx$$

$$= \int_0^\infty x^2 \lambda e^{-\lambda x} dx$$

$$= \frac{x^2 \times e^{-\lambda x}}{-x} \Big|_0^\infty - \int_{-\infty}^\infty 2x \times \frac{e^{-\lambda x}}{-x} dx$$

$$= 0 + \frac{2}{\lambda} \int_0^\infty x e^{-\lambda x} dx \quad \text{mean}$$

$$= 0 + \frac{2}{\lambda} \left(\frac{1}{\lambda} \right) = \frac{2}{\lambda^2}$$

$$\text{Var}(x) = \frac{2}{\lambda^2} - \left(\frac{1}{\lambda} \right)^2 = \frac{1}{\lambda^2}$$

$$\boxed{\text{Var}(x) = \frac{1}{\lambda^2}}$$

c) $x_1, x_2, x_3, \dots, x_m$ (delay times)

MLE of (λ)

We want to maximize the data,
our goal is to choose a λ which
maximizes the data.

AS x_1, x_2, \dots, x_m are iid's.

$$f(x_1, x_2, x_3, \dots, x_m, \lambda)$$

$$= f(x_1, \lambda) \cdot f(x_2, \lambda) \cdot \dots \cdot f(x_m, \lambda)$$

$$f(x, \lambda) = (\lambda e^{-\lambda x_1}) \cdot (\lambda e^{-\lambda x_2}) \cdots (\lambda e^{-\lambda x_m})$$
$$= \lambda^m e^{-\lambda \sum_{i=1}^m x_i}$$

$$\log(f(x, \lambda)) = m \log \lambda - \lambda \sum_{i=1}^m x_i$$

To maximize, derivative should be 0.

$$\frac{\partial}{\partial \lambda} (\log(f(x, \lambda))) = \frac{\partial}{\partial \lambda} (m \log \lambda - \lambda \sum_{i=1}^m x_i)$$
$$\Rightarrow 0 = \frac{m}{\lambda} - \sum_{i=1}^m x_i$$

$$\hat{\lambda} = \frac{m}{\sum_{i=1}^m x_i} \quad \hat{\lambda} \rightarrow \lambda_{MLE}$$

i) d) If an estimator is unbiased,

$$E[\hat{\theta}] = \theta$$

$$E\left[\frac{1}{\bar{x}}\right] = E\left[\frac{\sum x_i}{m}\right]$$

$$= \frac{1}{m} E\left[\sum_{i=1}^m x_i\right]$$

$$= \frac{1}{m} \times m * E[x] \quad \begin{array}{l} \text{Linearity} \\ \text{of Expectations} \end{array}$$

$$= \frac{1}{m}$$

$$E\left[\frac{1}{\bar{x}}\right] = \frac{1}{m} \Rightarrow \text{unbiased estimator}$$

ii) $\frac{1}{\bar{x}^2} = \left(\frac{\sum x_i}{m}\right)^2$

$$E\left[\left(\frac{1}{\bar{x}}\right)^2\right] = E\left[\left(\frac{\sum x_i}{m}\right)^2\right]$$

$$= E\left[\frac{\sum x_i^2}{m^2}\right]$$

$$\begin{aligned}
 &= \frac{1}{m^2} E\left[\sum_{i=1}^m x_i^2 \right] \\
 &= \frac{1}{m^2} \times m \times E[x_i^2] \quad \text{[Linearity of Expectations]} \\
 &= \frac{1}{m} * E[x_i^2] \\
 &= \frac{1}{m} \times \frac{2}{\lambda^2} \quad \text{(calculated in 2(b))}
 \end{aligned}$$

$$\frac{1}{\lambda^2} \neq \frac{2}{m} \left(\frac{1}{\lambda^2} \right)$$

$\therefore \frac{1}{\lambda^2}$ is an UNBIASED ESTIMATE.

e) $P_{\lambda, c}(x) = \begin{cases} 0 & \text{if } x > c \text{ or } x < 0 \\ \frac{\lambda e^{-\lambda x}}{1 - e^{-\lambda c}} & \text{else} \end{cases}$

Condition for Hoeffding's inequality :-

1) x_1, x_2, \dots, x_m are iid's

2) $0 \leq x_i \leq 1$

In our case, x_1, x_2, \dots, x_m are

iid's, but $0 \leq x_i \leq c$

To satisfy this condition, we will

introduce another random variable,

$$y = \frac{x_i}{c} \quad [0 \leq y_i \leq 1]$$

$$x = yc$$

Your pmf now becomes,

$$P_{\lambda, c}(y) = \begin{cases} 0 & y \geq 1 \text{ or } y \leq 0 \\ \frac{\lambda e^{-\lambda yc}}{1 - e^{-\lambda c}} & \text{else} \end{cases}$$

NORMALIZING
X, SO THAT
IT IS BETWEEN
0 AND 1

Since, x and y are both random variables, we can replace them.

$$P_{y|x}(x) = \begin{cases} 0 & x > 1 \text{ or } x < 0 \\ \frac{\lambda e^{-\lambda x}}{1 - e^{-\lambda x}} & \text{else} \end{cases}$$

Now, we can apply Hoeffding's inequality. $[0 \leq x_i \leq 1]$ and $x_i \rightarrow$ all of them are iid's

We know,

$$m \geq \frac{\log(2/\delta)}{2e^2}$$

$$e^2 \geq \frac{\log(2/\delta)}{2m}$$

$$e \geq \sqrt{\frac{\log(2/\delta)}{2m}}$$

We also know,

$$P_{\Omega} \left(\frac{1}{m} \sum_{i=1}^m \varepsilon x_i - E[x] \geq t \right) \leq e^{-2mt^2}$$

(or)

$$P_{\Omega} (|\hat{\theta}_m - \theta^*| > \epsilon) \leq 2e^{-2mc^2}$$

Rearranging the terms we get

$$P_{\Omega} (-\epsilon < E[x] - \frac{1}{m} \sum x_i < \epsilon) \geq 1 - \delta$$

$$P_{\Omega} \left(-\epsilon + \frac{1}{m} \sum x_i < E[x] < \epsilon + \frac{1}{m} \sum x_i \right) \geq 1 - \delta$$

conditions :- $\epsilon \geq \log \sqrt{\frac{2\delta}{2m}}$

$$\lambda_{\min} = -\epsilon + \frac{1}{m} \sum x_i$$

$$\lambda_{\max} = \epsilon + \underbrace{\frac{1}{m} \sum x_i}_{\text{Sample mean}}$$

Q3) (a)

(i) Red Bayes:-

Bayes Risk =

$$\Rightarrow P(D|N) * P(N) * \text{LOSS} \\ + P(D|W) * P(W) * \text{LOSS}$$

$$\Rightarrow 0.9 \times 0.05 + 0.1 \times 0.03$$

$$\Rightarrow 0.075$$

Blue Bayes:-

$$\text{Bayes Risk} = 0.9 \times 0 + 0.1 \times 0.85 \\ = 0.085$$

Use Red Bayes to minimize Bayes Risk.

N → Normal

W → Warped

D → Defective

G → Good

i) Minimax Risk :-

Red Bayes! - max loss is 1.

Blue Bayes! - max loss is 1.

ii) Red Bayes:-

Bayes Risk :- $1 \times 0.05 \times 1 = 0.05$

Blue Bayes:-

Bayes Risk = $0.9 \times 0 \times 1 = 0$

iv)

Minimax Risk :-

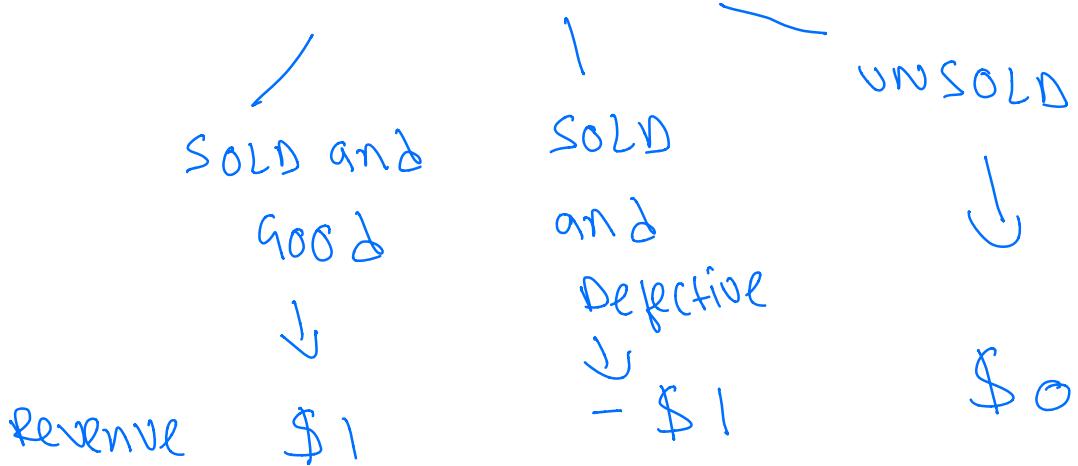
Red Bayes! - max loss is 1.

Blue Bayes! - max loss is 0.

(b) Bayes Rewards:-

Inspection cost = $100 \times x$ (UPFRONT COST)

we have 3 possibilities



we will consider only 2 cases:-

- ① Sold and good → Inspected
 → uninspected
- ② Sold and defective → Inspected
 → uninspected

General Formula

$$\text{Reward for sold, good} = \left[P(\bar{D}) P(N) + P(\bar{D}) P(W) * (1-x) \right]$$

$$\text{Reward for sold, bad} = \left(P(D) P(N) + (1-x) \frac{P(D) P(W)}{P(D) P(W)} \right)$$

Bayes Reward for red Break-

$$\Rightarrow 1 \left[(0.9 \times 0.95) + (1-x) \times (0.1) \times 0.7 \right]$$

$$= 1 \left[(0.9 \times 0.05) + (1-x) \times (0.1) \times 0.3 \right]$$

$$= 100x$$

$$= 0.85 - 100 \cdot 0.04x$$

Blue Rewards

$$\Rightarrow 1 \left[(0.9 \times 1) + (1-x) + (0.1) \times 0.15 \right]$$

$$= 1 \left[(0.9 \times 0) + (1-x) \times (0.1) \quad (0.85) \right]$$

$$= 100x$$

$$\Rightarrow 0.83 - 99.93x$$

ii) RECOMMENDATION:-

DO NOT INSPECT ANYTHING.

I will recommend using RED PRESS

OVER Blue Press and NO INSPECTION.

(c) Red Press :-

$$= 500 \left[(0.9 \times 0.95) + (1-x) * (0.1) * 0.7 \right]$$

$$- 10,000 \left[(0.9 \times 0.05) + (1-x) * (0.1) * 0.3 \right]$$

$$- 100x$$

$$= -287.5 + 165x$$

Blue Press :-

$$\Rightarrow 500 \left[(0.9 \times 1) + (1-x) + (0.1) * 0.15 \right]$$

$$- 10,000 \left[(0.9 \times 0) + (1-x) * (0.1) (0.85) \right]$$

$$- 100x$$

$$\Rightarrow -392.5 + 742.5 x$$

ii) RECOMMENDATION :-

As the penalty of defective and sold is very high as compared to good and sold.

I WILL INSPECT ALL THE GADGETS.

Maximum Reward:- If A USE blue risk.

```
In [1]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import scipy.io as sio

from collections import Counter
import random

from tabulate import tabulate
```

```
In [2]: data = sio.loadmat('mnist.mat')
```

Converting data from uint8 to float

```
In [3]: print("Type Before type-casting: "+str(type(data['trainX'][0][19])))

XTrain = data['trainX'].astype(float)
yTrain = data['trainY'][0].astype(float)

XTest = data['testX'].astype(float)
yTest = data['testY'][0].astype(float)

print("Type After type-casting: "+str(type(XTrain[0][19])))

Type Before type-casting: <class 'numpy.uint8'>
Type After type-casting: <class 'numpy.float64'>
```

```
In [4]: print("Shape of XTrain: "+str(np.shape(XTrain)))
print("Shape of yTrain: "+str(np.shape(yTrain)))

print("Shape of XTest: "+str(np.shape(XTest)))
print("Shape of yTest: "+str(np.shape(yTest)))

Shape of XTrain: (60000, 784)
Shape of yTrain: (60000,)
Shape of XTest: (10000, 784)
Shape of yTest: (10000,)
```

Helper Functions

Uniformly Random Dataset

```
In [5]: def getDataSet(X,y,m):
    index = np.random.choice(X.shape[0], m, replace=False)
    x_random = X[index]
    y_random = y[index]
    return x_random, y_random
```

Euclidean Distance

$$d(\mathbf{a}, \mathbf{b}) = \sqrt{(a_1 - b_1)^2 + (a_2 - b_2)^2 + \dots + (a_n - b_n)^2}$$
$$= \sqrt{\sum_{i=1}^n (a_i - b_i)^2}$$

```
In [6]: # Helper function to finds the euclidean distance between 2 images: x, y
def getEuclideanDistance(x, y):
    return np.sqrt(sum((x - y) ** 2))
```

Majority Voting System

Chose winner by random guess if it's a tie

```
In [7]: # Finds the majority class/label out of the given labels
def majorityVotingSystem(all_possible_labels):
    counter = Counter(all_possible_labels)
    majority_count = max(counter.values())
    possibleAnswers = []
    for key, value in counter.items():
        if value == majority_count:
            possibleAnswers.append(key)
    randomIndex = random.randint(0, len(possibleAnswers)-1)
    randomIndex = random.randint(0, possibleAnswersLength)
    return possibleAnswers[randomIndex]
```

PreComputed Distance Matrix

This matrix sacrifices memory but saves computation (as told in the HW description)

```
In [8]: def getPreComputedDistanceMatrix(XTest, Xtrain, yTrain, yTest):
    # Pre-computed EuclideanDistance Matrix
    allDistances = []
    for indexValue, testImage in enumerate(XTest):
        # Distance of 1st test image from every point in the training set
        # Format: (Distance, training Image Label)
        distanceFromAllTrainImages = [(getEuclideanDistance(testImage, XtrainImage), XtrainLabel, index, yTest[indexValue]) for index, (XtrainImage, XtrainLabel) in enumerate(zip(XTrain, yTrain))]

        # Dimension for each test Image would be: (m * 2)
        # m -> no of training images
        # 2 -> EuclideanDistance and the training image label

        # Assertions to confirm all matrixes are of expected size
        assert (allDistancesShape == np.shape(XTest[0])), f"Expected:{np.shape(XTest[0])} Found:{allDistancesShape[0]}"
        assert (allDistancesShape[1] == np.shape(Xtrain[0])), f"Expected:{np.shape(Xtrain[0])} Found:{allDistancesShape[1]}"
        assert (allDistancesShape[2] == 4), f"Expected:{4} Found:{allDistancesShape[2]}"

    return allDistances
```

```
In [9]: def predict(k, train_images, train_labels, test_images, distances):
    # sort the distances list by distances
    sortedDistances = sorted(distances, key=lambda x:x[0])
    # extract k closest labels
    k_labels = [label for _, label,_ in sortedDistances[:k]]
    # return the majority voted label
    return majorityVotingSystem(k_labels)
```

Q4 a) Accuracy for different values of m and k

```
In [10]: mValues = [10, 100, 1000, 10000]
# mValues = [10]

kValues = [1, 2, 3, 4, 5, 6, 7, 8, 9, 10]
# kValues = [1]

for m in mValues:
    results = []
    train_images, train_labels = getDataMatrix(XTrain,yTrain,m)

    test_images = XTest
    test_labels = yTest

    allDistances = getPreComputedDistanceMatrix(test_images, train_images, train_labels, test_labels)

    for k in kValues:
        total_correct = 0
        for index,value in enumerate(test_images):
            pred = predict(k, train_images, train_labels, test_image,allDistances[index])
            if pred == test_labels[index]:
                total_correct += 1

        acc = (total_correct / (index+1)) * 100
        results.append([m,k,acc])

    columns = ['m','k','Accuracy']
    df = pd.DataFrame(results, columns=columns)
    print(tabulate(df, headers="keys", tablefmt="psql"))
```

+-----+
| | m | k | Accuracy |
+-----+
0	10	1	36.25
1	10	2	27.05
2	10	3	23.53
3	10	4	22.21
4	10	5	21.34
5	10	6	21.04
6	10	7	19.98
7	10	8	18.62
8	10	9	16.62
9	10	10	9.84
+-----+			
+-----+			
	m	k	Accuracy
+-----+			
0	100	1	71.03
1	100	2	65.29
2	100	3	65.97
3	100	4	64.53
4	100	5	62.68
5	100	6	60.72
6	100	7	59.5
7	100	8	58.41
8	100	9	56.98
9	100	10	55.84
+-----+			
+-----+			
	m	k	Accuracy
+-----+			
0	1000	1	88.18
1	1000	2	85.72
2	1000	3	87.72
3	1000	4	87.76
4	1000	5	87.63
5	1000	6	87.47
6	1000	7	87.47
7	1000	8	87.01
8	1000	9	87.02
9	1000	10	86.74
+-----+			
+-----+			
	m	k	Accuracy
+-----+			
0	10000	1	95.3
1	10000	2	94.31
2	10000	3	95.16
3	10000	4	94.99
4	10000	5	94.84
5	10000	6	94.91
6	10000	7	94.7
7	10000	8	94.67
8	10000	9	94.49
9	10000	10	94.43
+-----+

Q4 a) Final Comments

As the value of m increases, the accuracy increased and error rate decreased.

The increase in accuracy against the number of samples after a certain number is not very high, i.e. from m= 1000 to m=10000, we had around 8% increase in accuracy.

The computation power (Time complexity) also increased with m.

After a certain m, the accuracy may not increase much (it may reach a threshold).

Q4 b) Analyzing results.

```
In [10]: mValues = [10000]
# mValues = [10]

u, indices = np.unique(yTest, return_index=True)
test_images = XTest[indices]
test_labels = yTest[indices]

for m in mValues:
    train_images, train_labels = getDataMatrix(XTrain,yTrain,m)
    allDistances = getPreComputedDistanceMatrix(test_images, train_images, train_labels, test_labels)

    for index,value in enumerate(indices):
        temp = allDistances[index]
        maxArray = list(filter(lambda x: x[1] == x[3], temp))
        if len(maxArray) > 0:
            a = sorted(maxArray, key=lambda x:x[0])
            maxIndex = a[-1][2]
        else:
            continue

        minArray = list(filter(lambda x: x[1]!= x[3], temp))
        if len(minArray) > 0:
            b = sorted(minArray, key=lambda x:x[0])
            minIndex = b[0][2]
        else:
            continue

        fig = plt.figure()
        minEuclideanDistance = round(minArray[0][0],2)
        maxEuclideanDistance = round(maxArray[-1][0],2)
        ax1 = fig.add_subplot(1,3,1)
        ax1.imshow(np.reshape(XTest[(value),(28,28)]))
        ax1.title.set_text('Label: '+str(test_labels[index]))
        ax2 = fig.add_subplot(1,3,2)
        ax2.imshow(np.reshape(train_images[minIndex],(28,28)))
        ax2.title.set_text(str(maxIndex))
        ax3 = fig.add_subplot(1,3,3)
        ax3.imshow(np.reshape(train_images[minIndex],(28,28)))
        ax3.title.set_text(str(minEuclideanDistance))
        plt.show()
```

Label: 0 2746.05 2767.23

Label: 1 1268.41 2272.89

Label: 2 2894.93 2945.22

Label: 3 2676.59 3020.39

Label: 4 2410.65 2460.28

Label: 5 2975.85 2496.54

Label: 6 2393.67 2490.42

Label: 7 2045.44 2154.07

Label: 8 2761.23 2479.2

Label: 9 2525.2 2575.85

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