

Seminar 5 DEPI

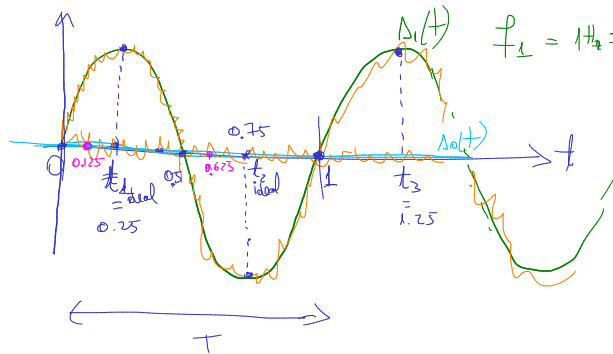
2021-12-04

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$$\Delta_0(t) = 0$$

$$\Delta_1(t) = 3 \sin(2\pi \cdot 1 \cdot t)$$

$$\mathcal{N}(\mu=0, \sigma^2=1)$$



$$f_1 = 1 \text{ Hz} \Rightarrow T = \frac{1}{1} = 1 \text{ s}$$

$$a) \begin{cases} t_1 = 0.25 \\ t_2 = 0.75 \\ t_3 = 1.25 \end{cases}$$

Nepriv.: 0, 0.5, 1,

$$b). \begin{aligned} t_1 = 0.125 &\rightarrow r_1 = 1.1 \\ t_2 = 0.625 &\rightarrow r_2 = 4.4 \end{aligned}$$

$$\Delta_0 = \begin{bmatrix} 0 & 0 & 0 \end{bmatrix}$$

$$\Delta_1 = \begin{bmatrix} 3 \cdot \sin(2\pi \cdot 1 \cdot 0.125) \\ 3 \cdot \sin(2\pi \cdot 1 \cdot 0.625) \\ 3 \cdot \sin(2\pi \cdot 1 \cdot 1.25) \end{bmatrix} = \begin{bmatrix} 2.12 \\ -2.12 \\ 0 \end{bmatrix}$$

$$r = \begin{bmatrix} 1.1 & 4.4 & 0 \end{bmatrix}$$

Zugew. gaussian:

$$\left[\underbrace{d(r, \Delta_0)}_{20.57} \geq_{H_0}^{\geq_{H_1}} \underbrace{d(r, \Delta_1)}_{43.55} + 2 \cdot \sigma^2 \cdot \ln K \right], \quad K = \begin{cases} \frac{1}{P(H_0)/P(H_1)}, & \text{ML} \\ \frac{(C_{10} - C_{00})}{(C_{01} - C_{11})} \cdot \frac{P(H_0)}{P(H_1)}, & \text{MPF} \\ \frac{(C_{10} - C_{00})}{(C_{01} - C_{11})} \cdot \frac{P(H_0)}{P(H_1)}, & \text{MR} \end{cases}$$

$$d(a, b) = \sqrt{(a_1 - b_1)^2 + (a_2 - b_2)^2 + \dots + (a_N - b_N)^2} = \sqrt{\sum_i (a_i - b_i)^2}$$

$$d(r, \Delta_0) = \sqrt{(1.1 - 0)^2 + (4.4 - 0)^2} = \sqrt{20.57}$$

$$d(r, \Delta_1) = \sqrt{(1.1 - 2.12)^2 + (4.4 + 2.12)^2} = \sqrt{43.55}$$

$$b) \text{ ML: } K=1 \Rightarrow 20.57 \geq_{H_0} 43.55 + 0 \Rightarrow D_0$$

$$c) \text{ MPF: } K = \frac{2/3}{1/3} = 2 \Rightarrow 20.57 \geq_{H_0} 43.55 + \frac{2 \cdot 1 \cdot \ln(2)}{1.3} \Rightarrow D_0$$

$$d) \text{ MR: } K = \frac{10}{15} \cdot 2 = \frac{20}{15} \Rightarrow 20.57 \geq_{H_0} 43.55 + \frac{2 \cdot 1 \cdot \ln(\frac{20}{15})}{\text{MC}} \Rightarrow D_0$$

e). μ, σ, ca bei $t_3 = 0.5$ zusammenfassen sind egal
 $\Delta_0(0.5) = \Delta_1(0.5)$

2) $H_0: \Delta_0(t) = 0$ $N(\mu=0, \sigma^2=1)$

$H_1: \Delta_1(t) = 6$

$$R = [1.1 \quad 4.4 \quad 3.7 \quad 4.1 \quad 3.8]$$

$$\Delta_0 = [0 \quad 0 \quad 0 \quad 0 \quad 0]$$

$$\Delta_1 = [6 \quad 6 \quad 6 \quad 6 \quad 6]$$

$$\boxed{d(R, \Delta_0)^2 \geq d(R, \Delta_1)^2 + 2 \cdot \sigma^2 \cdot \ln(K)}, \quad K = \begin{cases} \dots \\ K = \frac{P(H_0)}{P(H_1)} \\ \dots \end{cases}$$

a) ...

b) ... Această poveste ca la ①, cu alte personaje

c) ...

d). M.P.E.:

$$\underbrace{d(R, \Delta_0)^2}_A \stackrel{H_0}{\geq} \underbrace{d(R, \Delta_1)^2}_B + 2 \cdot \underbrace{\sigma^2}_1 \cdot \ln\left(\frac{P(H_0)}{P(H_1)}\right)$$

$$D_0: A < B + 2 \cdot \ln \frac{P(H_0)}{1 - P(H_0)} \quad ?$$

$$\boxed{P(H_1) + P(H_0) = 1}$$

$$\Leftrightarrow \frac{A-B}{2} < \ln \frac{P(H_0)}{1-P(H_0)} \quad | e^{(\cdot)}$$

$$\Leftrightarrow e^{\frac{A-B}{2}} < \frac{P(H_0)}{1-P(H_0)} \quad | (1-P(H_0))$$

$$\Leftrightarrow e^{\frac{A-B}{2}} - P(H_0) \cdot e^{\frac{A-B}{2}} < P(H_0) \Leftrightarrow e^{\frac{A-B}{2}} < P(H_0) \left(1 + e^{\frac{A-B}{2}}\right)$$

$$\Leftrightarrow \boxed{P(H_0) > \frac{e^{\frac{A-B}{2}}}{1 + e^{\frac{A-B}{2}}} = \dots (95.73\% \text{ \u00e0 ziare})}$$

(3)

 $\Delta_0(t)$ $\Delta_1(t)$ $r(t)$

$$d(r, \Delta_0)^2 \stackrel{H_1}{\geq} d(r, \Delta_1)^2 + 2 \cdot \sigma^2 \cdot \ln \frac{P(H_0)}{P(H_1)}$$

a) $t_1 = 0.5 \quad t_2 = 1.5 \quad t_3 = 3.5$

$$\Delta_0 = \begin{bmatrix} 2 & 2 & -2 \end{bmatrix}$$

$$\Delta_1 = \begin{bmatrix} -2 & -2 & 2 \end{bmatrix}$$

$$r = \begin{bmatrix} -1 & -1 & 1 \end{bmatrix}$$

$$d(r, \Delta_0) = \sqrt{(-1-2)^2 + (-1-2)^2 + (1+2)^2} = \dots$$

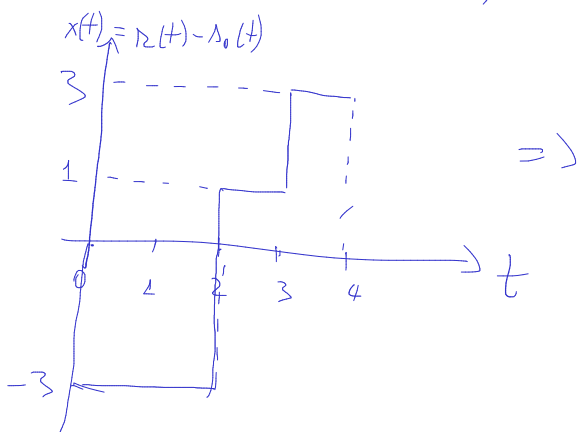
$$d(r, \Delta_1) = \sqrt{(-1+2)^2 + (-1+2)^2 + (1-2)^2} = \dots$$

.... Accorzi preveste ...

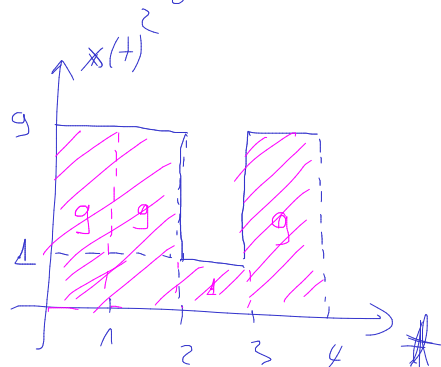
b).

$$d(a(t), b(t)) = \sqrt{\int (a(t) - b(t))^2 dt}$$

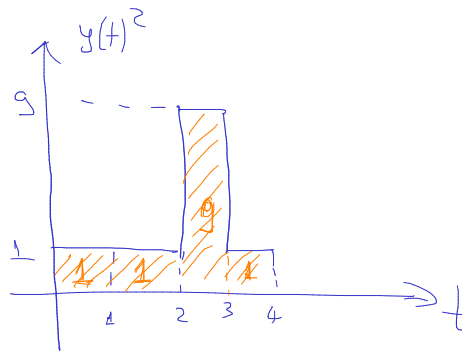
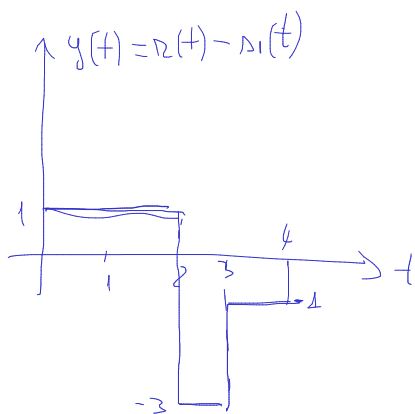
$$d(r, \Delta_0)^2 = \int \underbrace{(r(t) - \Delta_0(t))^2}_{x(t)} dt = \int_0^4 x(t)^2 dt = 28$$



=>



$$d(x, \Delta_1)^2 = \int \underbrace{(x(t) - \Delta_1(t))^2}_{y(t)} dt = 12$$



\Rightarrow Accoppiate povere :) $\Rightarrow \dots$

4

$K - NN$

$\ast //$

$\underbrace{v_1, v_2, \dots, v_n}_A \quad \underbrace{\quad}_{TS}$

$$d(x, v_1) = \sqrt{(-2-2)^2 + (5+4)^2} = \sqrt{16+81} = \sqrt{97}$$

$$d(x, v_2) = \sqrt{9+100} = \sqrt{109}$$

$$d(x, v_3) = \sqrt{0+1} = \sqrt{1} \quad \times$$

$$d(x, v_4) = \sqrt{1+1} = \sqrt{2} \quad \times$$

$$d(x, v_5) = \sqrt{16+100} = \sqrt{116}$$

$$d(x, v_6) = \sqrt{25+16} = \sqrt{41}$$

$$d(x, v_7) = \sqrt{1+16} = \sqrt{17}$$

$$d(x, v_8) = \sqrt{4+64} = \sqrt{68}$$


$$d(x, v_9) = \sqrt{1+25} = \sqrt{26}$$

$$d(x, v_{10}) = \sqrt{4} \quad \times$$

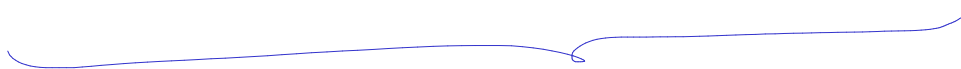
Vecini : $V_3, V_4, V_{10}, V_7, V_9, V_6, V_8, V_1, V_2, V_5$
A A B B B B B A A A

$K=1$:  $\Rightarrow A$

$K=3$:  $\Rightarrow A$

$K=5$:  $\Rightarrow B$

$K=7$:  $\Rightarrow B$

$K=9$:  $\Rightarrow B$
