Shengjie Li
RUID: 188008047

Homework 2

Problem 1: Let $\mathcal{X}_1, \mathcal{X}_2$ be two jointly Gaussian vectors with means μ_1, μ_2 covariance matrices Σ_{11}, Σ_{22} and cross covariance matrix $\Sigma_{12} = \mathbb{E}[(\mathcal{X}_1 - \mu_1)(\mathcal{X}_2 - \mu_2)^t]$. By computing the conditional probability density prove that $\mathcal{X}_1$ given $\mathcal{X}_2$ continuous to be Gaussian with mean that depends on $\mathcal{X}_2$ but with a covariance matrix which is independent of $\mathcal{X}_2$.

Proof.

$$\Sigma = \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix} = \mathbb{E}[\begin{bmatrix} \mathcal{X}_1 \\ \mathcal{X}_2 \end{bmatrix} \begin{bmatrix} \mathcal{X}_1^t & \mathcal{X}_2^t \end{bmatrix}]$$
$$\Sigma_{11} = \mathbb{E}[\mathcal{X}_1, \mathcal{X}_1^t] \qquad \Sigma_{12} = \mathbb{E}[\mathcal{X}_1, \mathcal{X}_2^t]$$
$$\Sigma_{21} = \mathbb{E}[\mathcal{X}_2, \mathcal{X}_1^t] \qquad \Sigma_{22} = \mathbb{E}[\mathcal{X}_2, \mathcal{X}_2^t]$$

Suppose $\mathcal{X}$ has zero mean, we can get the joint probability density function

$$f(\mathcal{X}_1, \mathcal{X}_2) = \frac{e^{-\frac{1}{2}\begin{bmatrix} \mathcal{X}_1^t & \mathcal{X}_2^t \end{bmatrix}\Sigma^{-1}\begin{bmatrix} \mathcal{X}_1 \\ \mathcal{X}_2 \end{bmatrix}}}{\sqrt{(2\pi)^{d_1+d_2}|\Sigma|}}$$
$$f(\mathcal{X}_2) = \frac{e^{-\frac{1}{2}\mathcal{X}_2^t \Sigma_{22}^t \mathcal{X}_2}}{\sqrt{(2\pi)^{d_2}|\Sigma_{22}|}}$$
$$f(\mathcal{X}_1|\mathcal{X}_2) = \frac{f(\mathcal{X}_1, \mathcal{X}_2)}{f(\mathcal{X}_2)}$$
$$= \frac{\frac{e^{-\frac{1}{2}\begin{bmatrix} \mathcal{X}_1^t & \mathcal{X}_2^t \end{bmatrix}\Sigma^{-1}\begin{bmatrix} \mathcal{X}_1 \\ \mathcal{X}_2 \end{bmatrix}}}{\sqrt{(2\pi)^{d_1+d_2}|\Sigma|}}}{\frac{e^{-\frac{1}{2}\mathcal{X}_2^t \Sigma_{22}^t \mathcal{X}_2}}{\sqrt{(2\pi)^{d_2}|\Sigma_{22}|}}}$$
$$= \frac{e^{-\frac{1}{2}(\begin{bmatrix} \mathcal{X}_1^t & \mathcal{X}_2^t \end{bmatrix}\Sigma^{-1}\begin{bmatrix} \mathcal{X}_1 \\ \mathcal{X}_2 \end{bmatrix} - \mathcal{X}_2^t \Sigma_{22}^t \mathcal{X}_2)}}{\sqrt{(2\pi)^{d_1}\frac{|\Sigma|}{|\Sigma_{22}|}}}$$

By using Schur's Inversion Formula, we can get:

$$\begin{aligned}
\begin{bmatrix}\Sigma_{11} & \Sigma_{12}\\ \Sigma_{21} & \Sigma_{22}\end{bmatrix}^{-1} &= \begin{bmatrix}0 & 0\\ 0 & \Sigma_{22}^{-1}\end{bmatrix} + \begin{bmatrix}I\\ -E\end{bmatrix}\Delta^{-1}\begin{bmatrix}I & -F\end{bmatrix}\\
E &= \Sigma_{22}^{-1}\Sigma_{21} = \Sigma_{22}^{-1}\Sigma_{12}^t\\
F &= \Sigma_{12}\Sigma_{22}^{-1}\\
\Delta &= \Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{21} = \Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t\\
\begin{bmatrix}\mathcal{X}_1^t & \mathcal{X}_2^t\end{bmatrix}\Sigma^{-1}\begin{bmatrix}\mathcal{X}_1\\ \mathcal{X}_2\end{bmatrix} - \mathcal{X}_2^t\Sigma_{22}^t\mathcal{X}_2 &= \begin{bmatrix}\mathcal{X}_1^t & \mathcal{X}_2^t\end{bmatrix}\begin{bmatrix}0 & 0\\ 0 & \Sigma_{22}^{-1}\end{bmatrix}\begin{bmatrix}\mathcal{X}_1\\ \mathcal{X}_2\end{bmatrix} + \begin{bmatrix}\mathcal{X}_1^t & \mathcal{X}_2^t\end{bmatrix}\begin{bmatrix}I\\ -E\end{bmatrix}\Delta^{-1}\begin{bmatrix}I & -F\end{bmatrix}\begin{bmatrix}\mathcal{X}_1\\ \mathcal{X}_2\end{bmatrix} - \mathcal{X}_2^t\Sigma_{22}^t\mathcal{X}_2\\
&= (\mathcal{X}_1 - \Sigma_{12}\Sigma_{22}^{-1}\mathcal{X}_2)^t(\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t)(\mathcal{X}_1 - \Sigma_{12}\Sigma_{22}^{-1}\mathcal{X}_2)\\
\det\begin{bmatrix}\Sigma_{11} & \Sigma_{12}\\ \Sigma_{11}^t & \Sigma_{22}\end{bmatrix} &= \det(\Sigma_{22})\det(\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t)\\
\frac{|\Sigma|}{|\Sigma_{22}|} &= |\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t|\\
f(\mathcal{X}_1|\mathcal{X}_2) &= \frac{e^{-\frac{1}{2}(\mathcal{X}_1 - \Sigma_{12}\Sigma_{22}^{-1}\mathcal{X}_2)^t(\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t)(\mathcal{X}_1 - \Sigma_{12}\Sigma_{22}^{-1}\mathcal{X}_2)}}{\sqrt{(2\pi)^{d_1}|\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t|}}
\end{aligned}$$

Thus,

$$\mathcal{X}_1 \sim \mathcal{N}(\Sigma_{12}\Sigma_{22}^{-1}\mathcal{X}_2, \Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t)$$

When $\mathcal{X}_1$ and $\mathcal{X}_2$ do not have zero mean,

$$\mathcal{X}_1 - \mu_1 \sim \mathcal{N}(\Sigma_{12}\Sigma_{22}^{-1}(\mathcal{X}_2 - \mu_2), \Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{12}^t)$$

□

Problem 2: Consider a Bernoulli random variable χ that takes the value a_1 with probability p and the value $a_2 (a_2 \neq a_1)$ with probability $1-p$.

a) Compute the the average and the variance of χ.

$$\begin{aligned}
\mathbb{E}(\chi) &= a_1 p + a_2(1-p)\\
Var(\chi) &= \mathbb{E}(\chi^2) - \mathbb{E}(\chi)^2 = a_1^2 p + a_2^2(1-p) - (a_1 p + a_2(1-p))^2\\
&= p(1-p)(a_1^2 + a_2^2 - 2a_1a_2)\\
&= p(1-p)(a_1 - a_2)^2
\end{aligned}$$

b) Suppose now that you generate N independent realizations of χ. Propose a way to estimate $p = \mathbb{P}(\chi = a_1)$.

Suppose $\chi_1, \chi_2, \ldots, \chi_N$ are N observations.
Suppose in these N obervations, there are N_1 of them are value a_1. Then we can estimate the probablity $\hat{p} = \frac{N_1}{N}$.
If we use the indicator function, $\hat{p} = \frac{1}{N}\mathbb{1}\{\chi_i = a_1\}$.

c) Compute the mean and variance of your estimate. What can you conclude from this computation when you consider $N \to \infty$?

$$\mathbb{E}(\hat{p}) = \frac{1}{N}\sum_{i=1}^{N} p = p$$

$$Var(\hat{p}) = \mathbb{E}[(\hat{p}-p)^2] = \frac{1}{N^2}\sum_{i=1}^{N}\sum_{j=1}^{N}\overline{(\mathbb{1}\{\chi_i = a_1\} - p)(\mathbb{1}\{\chi_j = a_1\} - p)}$$

When $i \neq j$,
$\overline{(\mathbb{1}\{\chi_i = a_1\} - p)(\mathbb{1}\{\chi_j = a_1\} - p)} = \overline{(\mathbb{1}\{\chi_i = a_1\} - p)}\ \overline{(\mathbb{1}\{\chi_j = a_1\} - p)} = 0$
Therefore,

$$\begin{aligned}\mathbb{E}[(\hat{p}-p)^2] &= \frac{1}{N^2}\sum_{i=1}^{N}\overline{(\mathbb{1}\{\chi_i = a_1\} - p)^2} \\ &= \frac{p(1-p)}{N}\end{aligned}$$

Problem 3: $\mathcal{X}$ is a random vector and there are K different possibilities that can generate realizations of this vector. Let $f_1(X), ..., f_K(X)$ the corresponding pdfs and $p_1, ..., p_K$ the corresponding prior probabilities that each case can occur of each possibility (with $p_1 + \cdots + p_K = 1$). Using total probability and the trick that relates a pdf to the probability of a differential event, show that the pdf $f(X)$ of $\mathcal{X}$ satisfies

$$f(X) = p_1 f_1(X) + \cdots + p_k f_K(X).$$

Let now χ_1, χ_2 be two random variables which 99% of the time are independent and Normally (Gaussian) distributed, both with mean 0 and variance 1 and 1% of the time they are independent and Normally distributed both with mean 0 and variance $\sigma_2 \neq 1$.

a) Compute the joint pdf of the two random variables.

$$\begin{aligned}f(X)dx &= f_1(X)dx \cdot p_1 + \cdots + f_K(X)dx \cdot p_K \\ f(X) &= f_1(X)p_1 + \cdots + f_K(X)p_K\end{aligned}$$

Because 99% of the time are independent and Normally distributed, both with mean 0 and variance 1 and 1% of the time they are independent and Normally distributed both with mean 0 and variance $\sigma_2 \neq 1$, we can get:

$$\begin{bmatrix}\chi_1 \\ \chi_2\end{bmatrix} \sim \mathcal{N}(0, \begin{bmatrix}1 & 0 \\ 0 & 1\end{bmatrix}), 0.99$$
$$\begin{bmatrix}\chi_1 \\ \chi_2\end{bmatrix} \sim \mathcal{N}(0, \sigma_2\begin{bmatrix}1 & 0 \\ 0 & 1\end{bmatrix}), 0.01$$

Then the joint pdf is:

$$f(X) = 0.99\frac{e^{-\frac{1}{2}(\chi_1^2+\chi_2^2)}}{\sqrt{(2\pi)^2}} + 0.01\frac{e^{-\frac{1}{2\sigma^2}(\chi_1^2+\chi_2^2)}}{\sqrt{(2\pi)^2\sigma^4}}$$

b) Examine if the two random variables are *independent*.

$$f(\chi_1) = 0.99\frac{e^{-\frac{1}{2}(\chi_1^2)}}{\sqrt{(2\pi)^2}} + 0.01\frac{e^{-\frac{1}{2\sigma^2}(\chi_1^2)}}{\sqrt{(2\pi)^2\sigma^4}}$$
$$f(\chi_2) = 0.99\frac{e^{-\frac{1}{2}(\chi_2^2)}}{\sqrt{(2\pi)^2}} + 0.01\frac{e^{-\frac{1}{2\sigma^2}(\chi_2^2)}}{\sqrt{(2\pi)^2\sigma^4}}$$
$$f(X) = 0.99\frac{e^{-\frac{1}{2}(\chi_1^2+\chi_2^2)}}{\sqrt{(2\pi)^2}} + 0.01\frac{e^{-\frac{1}{2\sigma^2}(\chi_1^2+\chi_2^2)}}{\sqrt{(2\pi)^2\sigma^4}} \neq f(\chi_1)\times f(\chi_2)$$

Thus, they are not independent.

c) Give an example of two random variables that are *uncorrelated* but not independent.

Let $X \sim U(-1,1)$.
Let $Y = X^2$.
They are not independent.

$$\begin{aligned} cov(X,Y) &= \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y] \\ &= \mathbb{E}[X^3] - \mathbb{E}[X]\mathbb{E}[X^2] \\ &= 0 \end{aligned}$$

Thus, they are uncorrelated.

Problem 4: Let χ, ζ be random variables that are related through the equality

$$\zeta = |\chi + s|.$$

a) If the pdf of χ is $f_\chi(x)$ compute the pdf of ζ when s is a deterministic quantity.

Denote $F_\chi(x)$ as the cdf of χ.
Then we have $\mathbb{P}(\zeta \leq z) = \mathbb{P}(|\chi + s| \leq z) = \mathbb{P}(-z \leq \chi + s \leq z) = F_\chi(z-s) - F_\chi(-z-s)$ for $z \geq 0$.
Then the pdf is:

$$\begin{aligned} f_g(z) &= \frac{dF_g(z)}{dz} \\ &= f_\chi(z-s) - f_\chi(-z-s). \end{aligned}$$

b) Repeat the previous question when s is a random variable independent from χ and takes only the two values 0 and 1 with probabilities 0.2 and 0.8 respectively.

$$\begin{aligned} f_g(z) &= f_g(z|s=0)\mathbb{P}(s=0) + f_g(z|s=1)\mathbb{P}(s=1) \\ &= 0.2(f_\chi(z) - f_\chi(-z)) + 0.8(f_\chi(z-1) - f_\chi(-z-1)) \end{aligned}$$

c) Under the assumptions of question b) compute the posterior probability $\mathbb{P}(s = 0|\zeta = z)$. *Hint: For the computation of the pdf of a random variable the simplest way is to start with the computation of the cdf and then take the derivative. For b) use total probability.*

$$\mathbb{P}(s = 0|\zeta = z) = \frac{\mathbb{P}(\zeta = z|s = 0)\mathbb{P}(s = 0)}{\mathbb{P}(\zeta = z|s = 0)\mathbb{P}(s = 0) + \mathbb{P}(\zeta = z|s = 1)\mathbb{P}(s = 1)}$$

Problem 5: Consider the space of all scalar random variables.

a) Show that this is a vector space by defining properly the operation of addition and multiplication.

Let V be a set of vectors.
We define the following operations:

(a) For all $\chi, \psi \in V$, $\chi + \psi \in V$.
(b) If $\chi \in V$ and α is a real number, $\alpha \cdot \chi \in V$.

Then V is a vector space.

b) For any two random variables χ, ψ we define the mapping $< \chi, \psi >= \mathbb{E}[\chi\psi]$. Show that this mapping is an inner product in our vector space.

(a) Conjugate symmetry:
$< \psi, \chi >= \mathbb{E}[\psi\chi] = \mathbb{E}[\chi\psi] =< \chi, \psi >$
(b) Linearity in the first argument:
$< \alpha\chi, \psi >= \mathbb{E}[\alpha\chi\psi] = \alpha\mathbb{E}[\chi\psi] = \alpha < \chi, \psi >$
$< \chi + \zeta, \psi >= \mathbb{E}[(\chi + \zeta)\psi] = \mathbb{E}[\chi\psi] + \mathbb{E}[\zeta\psi] =< \chi, \psi > + < \zeta, \psi >$
(c) Positive-definiteness:
$< \chi, \chi >= \mathbb{E}(\chi^2) \geq 0$
If $< \chi, \chi >= \mathbb{E}(\chi^2) = 0$, then $\chi = \vec{0}$.

Thus, this mapping is an inner product in our vector space.

c) What particular form do you obtain when you apply the general Schwarz inequality?

$$| < \chi, \psi > | \leq \sqrt{< \chi, \chi >}\sqrt{< \psi, \psi >}$$
$$|\mathbb{E}[\chi\psi]| \leq \sqrt{\mathbb{E}[\chi^2]}\sqrt{\mathbb{E}[\psi^2]}$$

d) How would you extend the previous definitions if you want a vector space comprised of *random vectors* of length d? Define properly the inner product and find the new form of the Schwartz inequality.

Let χ, ψ be random vectors of length d, then we can define the inner product to be:

$$< \chi, \psi >= \mathbb{E}[\chi^t\psi].$$

Then the new form of the Schwartz inequality will be:

$$
< \chi, \psi > = |\mathbb{E}[\chi^t \psi]| \leq \sqrt{\mathbb{E}[||\chi||^2]}\sqrt{\mathbb{E}[||\psi||^2]}
$$

$$
|\mathbb{E}[\chi_1 \psi_1 + \cdots + \chi_d \psi_d]| \leq \sqrt{\mathbb{E}[\chi_1^2 + \cdots + \chi_d^2]}\sqrt{\mathbb{E}[\psi_1^2 + \cdots + \psi_d^2]}
$$