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► Machine Learning
Course: Getting Started

▼ Week 1

Lecture 1 Course Overview
and Maximum Likelihood

Lecture 2 Linear Regression
and Least Squares

Week 1 Quiz

Quiz due Jan 26, 2017 05:00 IST

Week 1 Discussion
Questions

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Week 1 Quiz

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Check all that apply

1.0/1.0 point (graded)

Check all instances of a supervised learning problem.

☒ separating spam from non-spam email using the text content of the email

☐ organizing people into groups based on a combination of their height, weight and age

☐ learning the topics from a corpus of documents

☒ predicting the presence/absence of a disease based on a blood test



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You have used 1 of 2 attempts

Multiple Choice

1/1 point (graded)

The variance of a univariate random variable $x \sim p(x)$ having expectation $\mathbb{E}_q[x] = \mu$ can be written as $\sigma^2 = \mathbb{E}_q[(x - \mu)^2]$. An equivalent equation for calculating this variance is

☐ $\sigma^2 = \mathbb{E}_q[x^2] + \mu^2$

☒ $\sigma^2 = \mathbb{E}_q[x^2] - \mu^2$ ✓

☐ $\sigma^2 = \mathbb{E}_q[x^2] + 2\mu^2$

☐ $\sigma^2 = \mathbb{E}_q[x^2] - 2\mu^2$

Submit

You have used 1 of 1 attempt

True/False

1/1 point (graded)

If $\mathbf{x}_1, \dots, \mathbf{x}_n$ are generated independent and identically distributed (i.i.d.) according to the distribution $p(\mathbf{x}|\theta)$, then the joint likelihood can be written as

$$p(\mathbf{x}_1, \dots, \mathbf{x}_n|\theta) = \prod_{i=1}^n p(\mathbf{x}_i|\theta).$$

☐ False

☒ True ✓

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Math Expression Input

1/1 point (graded)

You have data $\mathbf{x}_1, \dots, \mathbf{x}_n$ with each $\mathbf{x}_i \in \{0, 1\}$. You model this as $\mathbf{x}_i \stackrel{iid}{\sim} \text{Bernoulli}(\pi)$. The corresponding joint likelihood is therefore

$$p(\mathbf{x}_1, \dots, \mathbf{x}_n|\pi) = \pi^S (1 - \pi)^{n-S},$$

where we define $S = \sum_{i=1}^n \mathbf{x}_i$. Write the maximum likelihood estimate of π .

S/n

✓ Answer: s/n

$$\frac{S}{n}$$

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You have used 1 of 2 attempts

Multiple Choice

0/1 point (graded)

You have data pairs $(y_i, x_i)_{i=1:n}$ where $x \in \mathbb{R}^d$ and you perform least squares linear regression to learn a function of the form $y = w_0 + x^T w$. If $w_1 \gg 0$, what does this information immediately tell you about x ?

☒ $x(1)$ is more important than $x(2), \dots, x(d)$ ✖

☐ $x(1)$ is directly proportional to y

☐ $x(1)$ is indirectly proportional to y

☐ $x(1)$ should be suppressed somehow

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You have used 1 of 1 attempt

✖ Incorrect (0/1 point)

Numerical Input

1/1 point (graded)

You have data pairs $(y_i, x_i)_{i=1:n}$ where $x \in \mathbb{R}^{14}$ and you perform least squares linear regression to learn a function of the form $y = w_0 + x^T w$. What is the minimum number of samples required for this to be possible?

✔ Answer: 15

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You have used 1 of 1 attempt

Numerical Input

1/1 point (graded)

You want to approximate your data as a quadratic function using least squares with a polynomial of the form $y = w_0 + \sum_{r=1}^p w_r x^r$. What value should you set p to?

✔ Answer: 2

You have used 1 of 1 attempt

✓ Correct (1/1 point)

Numerical Input

1/1 point (graded)

You have data pairs $(y_i, x_i)_{i=1:17}$ where $x \in \mathbb{R}$ and you perform least squares polynomial regression to learn a function of the form $y = w_0 + \sum_{r=1}^p w_r x^r$. What is the maximum value you can set p to?

✓ Answer: 16

You have used 1 of 1 attempt

✓ Correct (1/1 point)

Dropdown

1/2 points (graded)

You have n pairs of observations (y_i, x_i) where $x \in \mathbb{R}^{d+1}$ and the first dimension of x equals 1. You perform least squares on $y \approx x^T w$ to learn w . From the lectures we discussed how, using the coefficients w_{LS} , you can think of the errors in two ways.

1. When thinking of $y_i \approx x_i^T w_{LS}$ for $i = 1, \dots, n$, the errors $y_i - x_i^T w_{LS}$ are ____ to the ____-dimensional hyperplane in \mathbb{R}^d .

not perpendicular, d

✗ Answer: not perpendicular, $d - 1$

2. When we think of $y \in \mathbb{R}^n$ and $\hat{y} = Xw_{LS}$, then $y - Xw_{LS}$ creates an error vector orthogonal to ____.

y^

✓ Answer: \hat{y}

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You have used 1 of 1 attempt

* Partially correct (1/2 points)

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