

MITx: 6.008.1x Computational Probability and Inference

Heli



Introduction

- Part 1: Probability and Inference
- Part 2: Inference in Graphical Models
- Part 3: Learning
 Probabilistic Models

Week 8: Introduction to Learning Probabilistic Models

Week 8: Introduction to
Parameter Learning Maximum Likelihood and
MAP Estimation
due Nov 10, 2016 03:30 IST

Week 8: Homework 6 due Nov 10, 2016 03:30 IST

<u>Week 9: Parameter Learning</u>
Naive Bayes Classification

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Exercise: Twitter Follower Network

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Exercise: Twitter Follower Network

10/10 points (graded)

The figure below shows the Twitter follower network among 5 users u=1,2,3,4,5, where each node u represents user u and each edge indicates that the user corresponding to the child node is following the user corresponding to the parent node. That is, user 1 does not follow anyone, users 2 and 3 follow user 1, and users 4 and 5 follow user 2. Suppose that user 1 is the source of all tweets, and each of the other users does not tweet anything but only retweets the tweets of the user that she is following. On any given day, user 1 tweets about something with some probability θ_1 , and each user u retweets any (re)tweet of the user she follows (user u) with probability u0, regardless of the content. We would like to estimate how likely each user retweets a tweet based on observations during one week.

Week 9: Mini-project on Email Spam Detection

due Nov 17, 2016 03:30 IST

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Week 10: Parameter
Learning - Finite Random
Variables and Trees

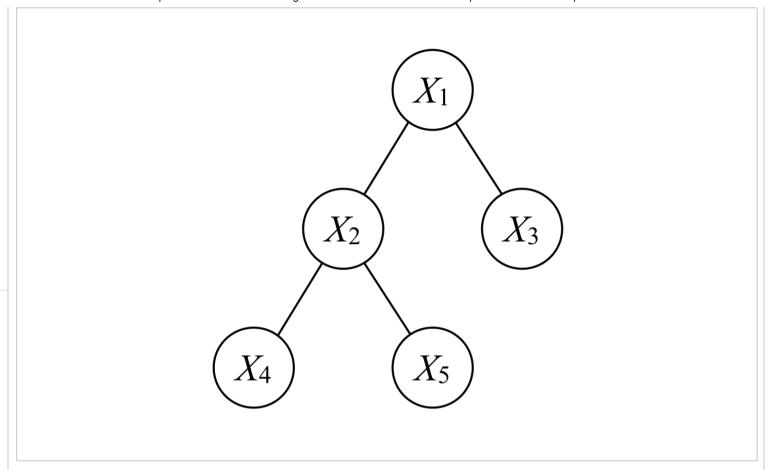
due Nov 24, 2016 03:30 IST

Week 10: Structure Learning - Trees

due Nov 24, 2016 03:30 IST

Week 10: Homework 7

due Nov 24, 2016 03:30 IST



Let X_1 be a binary random variable associated with user 1, which is set to 1 if user 1 tweets about something on a given day. Let X_u be a binary random variable associated with user u, which is set to 1 if user u retweets a tweet for u=2,3,4,5. Suppose that we observe whether each user (re)tweets for 7 days as the table below.

i	$(x_1^{(i)}, x_2^{(i)}, x_3^{(i)}, x_4^{(i)}, x_5^{(i)})$
1	(1, 1, 1, 0, 0)
2	(1, 1, 0, 1, 0)
3	(1, 1, 1, 1, 1)
4	(1, 0, 1, 0, 0)
5	(1, 1, 1, 0, 0)
6	(1, 0, 1, 0, 0)
7	(0, 0, 0, 0, 0)

ullet Find the maximum likelihood estimate for the parameters $heta_1$ and $heta_{u|v}$ for each pair of nodes $(u,\pi(u))$ where $\pi(u)$ is the parent of u.

Hint: Feel free to apply the final result that we saw in the video which is to look at empirical distributions.

(Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

Solution:

The ML estimates are given by the empirical distributions:

$$egin{aligned} \hat{ heta}_1 &= p_{X_1}(1) = \hat{p}_{X_1}(1) = \left \lfloor rac{6}{7}
ight
floor \ \hat{ heta}_{2|1} &= p_{X_2|X_1}(1|1) = \hat{p}_{X_2|X_1}(1|1) = \left \lfloor rac{4}{6}
ight
floor \ \hat{ heta}_{3|1} &= p_{X_3|X_1}(1|1) = \hat{p}_{X_3|X_1}(1|1) = \left \lfloor rac{5}{6}
ight
floor \ \hat{ heta}_{4|2} &= p_{X_4|X_2}(1|1) = \hat{p}_{X_4|X_2}(1|1) = \left \lfloor rac{2}{4}
ight
floor \ \hat{ heta}_{5|2} &= p_{X_5|X_2}(1|1) = \hat{p}_{X_5|X_2}(1|1) = \left \lfloor rac{1}{4}
floor
floor \end{aligned}$$

• Suppose now that user 5 decided to unfollow user 2 and follow another user among users 1, 2, 3 and 4 (note that user 5 could change her mind and decide to re-follow user 2), but we do not know whom user 5 decided to follow. We observe (X_1,\ldots,X_5) for the next week, and coincidentally, we observe the same values as the previous week (so please again use the same table above). In this part, we determine who user 5 is following now, using maximum likelihood. We assume that the probability that each user (re)tweets remains the same as in the previous part.

Hint: We are basically removing edge (2, 5) and then deciding which edge to add that includes user 5. Remember each edge $(u, \pi(u))$ contributes a piece to the overall log likelihood:

$$\ell_{u \mid \pi(u)} riangleq \sum_{i=1}^7 \log p_{X_u \mid X_{\pi(u)}}(x_u^{(i)} \mid x_{\pi(u)}^{(i)}; heta_{u \mid \pi(u)}).$$

(Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

Solution:

edXmath

$$egin{align} \ell_{5|\pi(5)} &= \sum_{i=1}^7 \log p_{X_5|X_1}(x_5^{(i)}|x_1^{(i)}) \ &= 5 \log p_{X_5|X_1}(1|0) + 1 \log p_{X_5|X_1}(1|1) + 1 \log p_{X_5|X_1}(0|0) \ \end{array}$$

$$= \left[5 \log rac{3}{4} + 1 \log rac{1}{4} + 1 \log 1
ight]
onumber \ pprox -2.8247.$$

\end{edXmath}

Suppose that the edge we're adding is (2,5) so that $\pi(5)=2$. In this case, what is $\ell_{u|\pi(u)}$? Please use natural log. -2.24934057848 \checkmark Answer: -2.2493

Solution:

Using similar reasoning as in the previous case, we end up with

$$\ell_{5|\pi(5)} = \boxed{3\lograc{3}{4} + 1\lograc{1}{4} + 4\log 1} pprox -2.2493.$$

Solution:

Using similar reasoning as in the earlier cases, we end up with

$$\ell_{5|\pi(5)} = \boxed{4\lograc{3}{4} + 1\lograc{1}{4} + 1\log 1} pprox -2.5370.$$

Suppose that the edge we're adding is (4,5) so that $\pi(5)=4$. In this case, what is $\ell_{u|\pi(u)}$? Please use natural log. -1.67397643357
Answer: -1.6740

Solution:

Using similar reasoning as in the earlier cases, we end up with

$$\ell_{5|\pi(5)} = \boxed{1\lograc{3}{4} + 1\lograc{1}{4} + 4\log 1} pprox -1.6740.$$

Given the four numbers you computed above, who is user 5 following according to maximum likelihood?

O 2

0 3



Solution:

The overall log likelihood will be the sum of the same terms except for the $\ell_{5|\pi(5)}$, which is different across the four cases considered above, in which the one with highest value corresponds to adding edge (4, 5), so the ML estimate for who user 5 is following is user $\boxed{4}$.

Submit

You have used 2 of 5 attempts

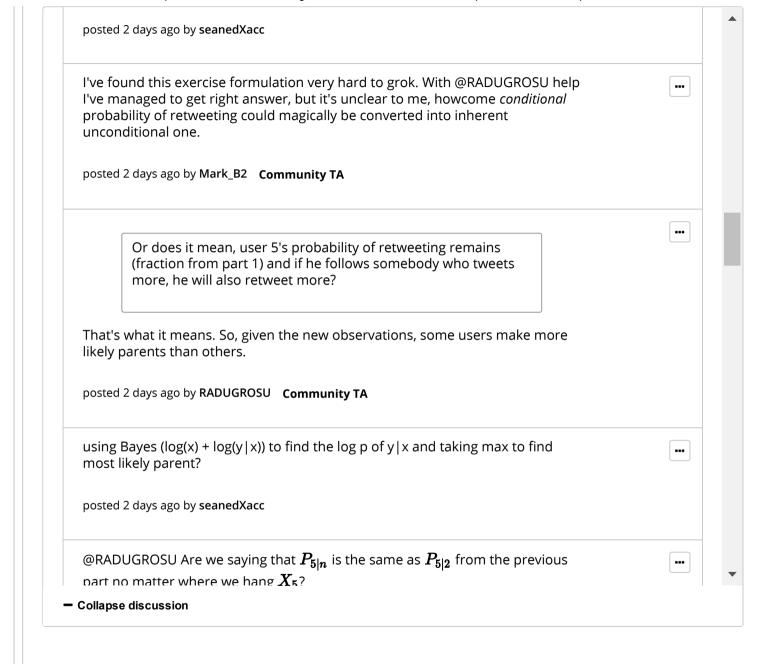
✓ Correct (10/10 points)

Discussion

Topic: Parameter Learning - Finite Random Variables and Trees / Exercise: Twitter Follower Network

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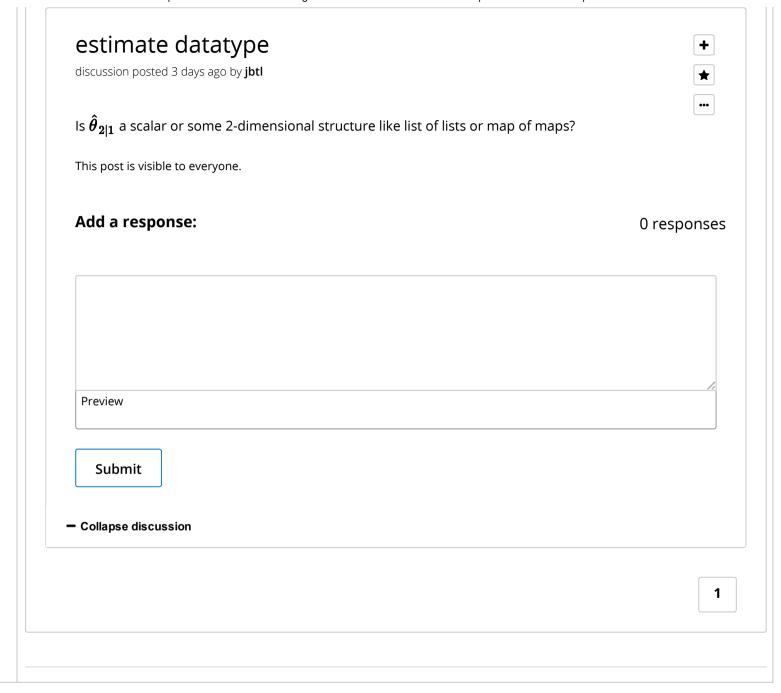
[Parameter Learning Exercise] typo in answer

discussion posted 2 days ago by RADUGROSU Community TA

The coefficients of the cases where the parent doesn't tweet are once one too large and twice one too small (not that it makes a difference in...

This post is visible to everyone.

+ Expand discussion



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