Homework - IV

Siddharth Chandrasekaran

November 21, 2017

Answer 1.a. 1. Code Snippet for $P(J/\alpha)$:

```
def onea(J, alpha):
    if J[0] != 0:
        return le-100

    res = 1.0
    for i,val in enumerate(J):
        if i!=0 and J[i] == J[i-1]:
            res*=alpha
        elif i!=0 and J[i] != J[i-1]:
            res*=(1-alpha)

    if res != 0.0:
        return res
    else:
        return le-100
```

2. Sample test cases:

Result for 1a for input1 [0 1 1 0 1] 0.75: 0.01171875

Result for 1a for input2 [0 0 1 0 1] 0.2: 0.10240000000000003

3. Code output for:

Result for 1a for input3 [1 1 0 1 0 1] 0.2: 1e-100

Result for 1a for input4 [0 1 0 1 0 0] 0.2: 0.08192000000000003

Answer 1.b. 1. Code Snippet P(B/J):

```
def pbj(b,j):
    if b == 0 and j == 0:
        return 0.20
    elif b == 0 and j == 1:
        return 0.90
    elif b == 1 and j == 0:
        return 0.80
    elif b == 1 and j == 1:
        return 0.10
    else:
        return 0

def oneb(J, B):
    res = 1.0
    for i, val in enumerate(J):
        res *= pbj(B[i], J[i])
    return res
```

2. Sample test cases:

Result for 1b for input1 [0 1 1 0 1] [1 0 0 1 1]: 0.05184000000000001 Result for 1b for input2 [0 1 0 0 1] [0 0 1 0 1]: 0.0028800000000000006

3. Code output for:

```
Result for 1b for input 3 [0\ 1\ 1\ 0\ 0\ 1] [1\ 0\ 1\ 1\ 1\ 0]: 0.041472000000000001 Result for 1b for input 4 [1\ 1\ 0\ 0\ 1\ 1] [0\ 1\ 1\ 0\ 1\ 1]: 0.00014400000000000000003
```

Answer 1.c. 1. Code Snippet $P(\alpha)$:

```
def onec(alpha):
    if alpha >= 0 and alpha <= 1:
        return 1
    else:
        return 0</pre>
```

Answer 1.d. 1. Code Snippet $P(\alpha,J,B)$:

```
def oned(J, B, alpha):
    return onec(alpha)*oneb(J,B)*onea(J,alpha)
```

2. Sample test cases:

Result for 1d for input 3 $[0\ 0\ 0\ 0\ 1]$ $[0\ 1\ 1\ 1\ 0\ 1]$ 0.63: 0.00011936963727360005 Result for 1d for input 4 $[0\ 0\ 1\ 0\ 0\ 1\ 1]$ $[1\ 1\ 0\ 0\ 1\ 1\ 1]$ 0.23: 5.1191534693376025e-06

Answer 1.e. 1. Code Snippet for proposal:

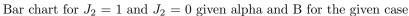
```
def onee(J):
   ind = random.randint(0,len(J)-1)
   J_new = np.copy(J)
   J_new[ind] ^= 1
   return J_new
```

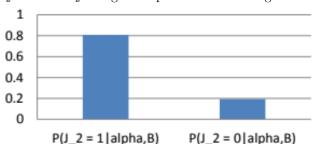
Answer 1.f. 1. Code Snippet for Sampling $P(J/\alpha,B)$:

```
def onef(J, B, alpha, iterations):
    J_mean = np.array([0 for step in range(len(B))])
    for i in range(iterations):
        J_new = onee(J)
        num = oned(J_new, B, alpha)
        den = oned(J, B, alpha)
        acceptance_ratio = num*1.0/den*1.0
        if np.random.rand() <= acceptance_ratio:
            J = J_new
        J_mean += np.array(J)
    return J_mean/(1.0*iterations)</pre>
```

2. Sample test cases:

Result for 1f for input1 [0 0 0 0 0] [1 0 0 1 1] 0.5 10000: [0. 0.8165 0.8062 0.0953 0.1073] 3. Bar chart for $P(J_2/\alpha, B)$:





4. Code output for:

Result for 1f for input 2 $[0\ 0\ 0\ 0\ 0\ 0\ 0]\ [1\ 0\ 0\ 1\ 0\ 1\ 1]\ 0.11\ 10000:\ [0.\ 0.9705\ 0.1009\ 0.9748\ 0.0131\ 0.9733\ 0.0848\ 0.4548]$

Result for 1f for input 3 $[0\ 0\ 0\ 0\ 0\ 0]$ $[1\ 0\ 0\ 1\ 1\ 0\ 0]$ 0.75 10000: $[\ 0.\ 0.6719\ 0.6903\ 0.1231\ 0.1223\ 0.7621\ 0.8433]$

Answer 1.g. Code to propose new α :

```
def oneg(alpha):
    #return np.random.uniform()
    return np.random.rand()
```

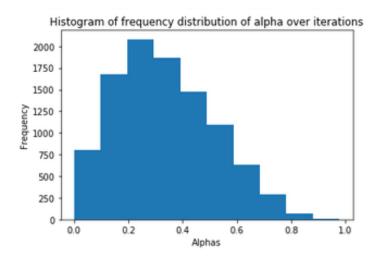
Answer 1.h. 1. Code Snippet for Sampling $P(\alpha/J,B)$:

```
def oneh(J, B, iterations):
    alpha_mean = 0
    alpha = le-1000
    for i in range(iterations):
        alpha_new = oneg(alpha)
        acceptance_ratio = oned(J,B, alpha_new)/oned(J, B, alpha)
        if np.random.rand() <= acceptance_ratio:
            alpha = alpha_new
        alpha_mean += alpha
    return alpha_mean/iterations</pre>
```

2. Sample test cases:

Result for 1h for input 1 $[0\ 1\ 0\ 1\ 0]$ $[1\ 0\ 1\ 0\ 1]$ 10000: 0.16653513027034067 Result for 1h for input 2 $[0\ 0\ 0\ 0\ 0]$ $[1\ 1\ 1\ 1]$ 10000: 0.8370726987475701

3. Histogram for $P(\alpha/J,B)$ for input 3 [0 1 1 0 1] [1 0 0 1 1] 10000



4. Code output for:

Result for 1h for input 4 $[0\ 1\ 1\ 1\ 1\ 1\ 1\ 0]$ $[1\ 0\ 0\ 1\ 1\ 0\ 0\ 1]$ 10000: 0.6686126831412196 Result for 1h for input 5 $[0\ 1\ 1\ 0\ 1\ 0]$ $[1\ 0\ 0\ 1\ 1\ 1]$ 10000: 0.2831392835665674

Answer 1.i. Code to propose new α and J:

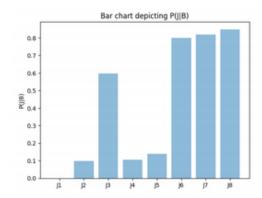
```
def onei(J,alpha):
    return (onee(J),oneg(alpha))
```

Answer 1.j. 1. Code Snippet for Sampling $P(\alpha/J,B)$:

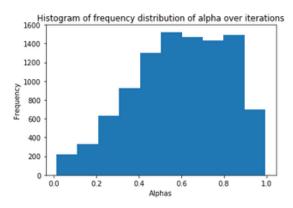
```
def onej(B, iterations):
    alpha_mean = 0
    J_mean = np.zeros(len(B))
    J = np.array([0 for s in range(len(B))])
    alpha = le-1000
    for i in range(iterations):
        J_new,alpha_new = onei(J,alpha)
        acceptance_ratio = oned(J_new,B, alpha_new)/oned(J, B, alpha)
        if np.random.rand() <= acceptance_ratio:
            alpha = alpha_new
            J = J_new
        alpha_mean += alpha
            J_mean += J
    return J_mean/iterations,alpha_mean/iterations</pre>
```

2. For the input B = [1,1,0,1,1,0,0,0]

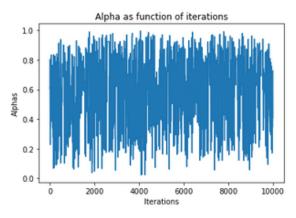
Barcharts for P(J/B) corresponding to the mean values:



Histogram for $P(\alpha/B)$:



Plot α as a function of iterations:



3. The first graph shows us the probability of J0 being 1 is 0 since we start with the white ball. The histogram looks like it follows normal distribution as expected. The graph for alpha as function of iterations looks random and all over the place (since alpha is selected using a random function).

Answer 1.k. 1. Code Snippet finding the probability of black ball given α and J_n :

```
def onek(Jn, alpha):
    if Jn == 0:
        return (1 - alpha)*0.1 + alpha*0.8
    if Jn == 1:
        return (1 - alpha)*0.8 + alpha*0.1
```

2. Sample test cases:

Result for 1k for input1 1 0.6:0.380000000000000006

Result for 1k for input 20 0.99:0.793

3. Code output for:

Result for 1k for input3 0 0.33456:0.33419200000000004

Result for 1k for input4 1 0.5019:0.44867

Answer 1.1. 1. Code Snippet to compute the probability of N + 1 ball is black:

2. Sample test cases:

Result for 1l for input1 [0, 0, 1] 10000:0.3338230117685613

Result for 1l for input2 [0, 1, 0, 1, 0, 1] 10000:0.3998763453618859

3. Code output for:

Result for 1l for input3 [0, 1, 0, 0, 0, 0, 0] 10000:0.34355064023587445

Result for 1l for input4 [1, 1, 1, 1, 1] 10000:0.6612825823993896

Answer 1.m. Kaggle Username: Siddharth Chandrasekaran

- 1. Tried 10000 iterations
- 2. Tried 100000 iterations
- 3. Tried 1000000 iterations

The approach that worked best was with 1000000 iterations. The kaggle accuracy score was 0.00045.