

1.1

$$\theta_{1,1}^{(0)} = 0.3$$

$$\theta_{2,1}^{(0)} = 0.4$$

$$\beta_1^{(0)} = (1, 0, 0, 0)$$

$$\beta_2^{(0)} = (0, 0.4, 0.3, 0.3)$$

$$P(z=1 | A, d_1) = \frac{\beta_{1,A}^{(0)} \theta_{1,1}^{(0)}}{\sum_{z'} \beta_{z',A}^{(0)} \theta_{1,z'}^{(0)}} = \frac{1 \cdot 0.3}{1 \cdot 0.3 + 0 \cdot 0.7} = \boxed{1}$$

$$P(z=1 | B, d_1) = \frac{\beta_{1,B}^{(0)} \theta_{1,1}^{(0)}}{\sum_{z'} \beta_{z',B}^{(0)} \theta_{1,z'}^{(0)}} = \frac{0 \cdot 0.3}{0 \cdot 0.3 + 0.4 \cdot 0.7} = \boxed{0}$$

$$P(z=1 | C, d_1) = \frac{\beta_{1,C}^{(0)} \theta_{1,1}^{(0)}}{\sum_{z'} \beta_{z',C}^{(0)} \theta_{1,z'}^{(0)}} = \frac{0 \cdot 0.3}{0 \cdot 0.3 + 0.3 \cdot 0.7} = \boxed{0}$$

$$P(z=1 | D, d_1) = \frac{\beta_{1,D}^{(0)} \theta_{1,1}^{(0)}}{\sum_{z'} \beta_{z',D}^{(0)} \theta_{1,z'}^{(0)}} = \frac{0 \cdot 0.3}{0 \cdot 0.3 + 0.3 \cdot 0.7} = \boxed{0}$$

1.2

$$\beta_{1A}^{(1)} = \frac{\sum_d P(z=1|A,d) c(A,d)}{\sum_{w,d} P(z=1|w,d) c(w,d)} = \frac{1 \cdot 4 + 1 \cdot 2}{1 \cdot 4 + 1 \cdot 2 + 0 + 0 + 0 + 0 + 0 + 0} = \boxed{1}$$

$$\beta_{1B}^{(1)} = \frac{\sum_d P(z=1|B,d) c(B,d)}{\sum_{w,d} P(z=1|w,d) c(w,d)} = \frac{0 \cdot 3 + 0 \cdot 2}{1 \cdot 4 + 1 \cdot 2 + 0 + 0 + 0 + 0 + 0 + 0} = \boxed{0}$$

$$\theta_{11}^{(1)} = \frac{\sum_w P(z=1|w, d_1) c(w, d_1)}{N_{d_1}} = \frac{1 \cdot 4 + 0 \cdot 3 + 0 \cdot 2 + 0 \cdot 1}{10} = \boxed{0.4}$$

$$\theta_{12}^{(1)} = \frac{\sum_w P(z=2|w, d_1) c(w, d_1)}{N_{d_1}} = \frac{0 \cdot 4 + 1 \cdot 3 + 1 \cdot 2 + 1 \cdot 1}{10} = \boxed{0.6}$$

2.1

$$P(z_i = k | x_i; \beta, \pi) = \frac{P(x_i | z_i = k; \beta, \pi) P(z_i = k; \pi)}{P(x_i; \beta, \pi)}$$

$$= \frac{P(x_i | z_i = k; \beta, \pi) P(z_i = k; \pi)}{\sum_{j=1}^K P(x_i | z_i = j; \beta, \pi) P(z_i = j; \pi)}$$

$$= \frac{\text{Multinomial}(x_i; \beta_k) \cdot \pi_k}{\sum_{j=1}^K \text{Multinomial}(x_i; \beta_j) \cdot \pi_j}$$

2.2

$$\beta, \alpha = \underset{\beta, \alpha}{\operatorname{argmax}} \sum_{i=1}^N \sum_{k=1}^K p(z_i=k | x_i; \beta, \alpha) \log P(x_i, z_i=k; \beta, \alpha)$$

$$\mathcal{L}(\beta, \alpha) = \sum_{i=1}^N \sum_{k=1}^K p(z_i=k | x_i; \beta, \alpha) \log P(x_i | z_i=k; \beta, \alpha) P(z_i=k; \alpha)$$

$$- \lambda_h \left( \sum_{n=1}^V \beta_{kn} - 1 \right) - \lambda \left( \sum_{j=1}^K \alpha_j - 1 \right)$$

$$\frac{\partial \mathcal{L}}{\partial \beta_{h,w}} = \frac{\partial}{\partial \beta_{h,w}} \left[ \sum_{i=1}^N p(z_i=k | x_i; \beta, \alpha) \log P(x_i | z_i=k; \beta, \alpha) \right] - \lambda_h$$

$$\propto \frac{\partial}{\partial \beta_{h,w}} \left[ \sum_{i=1}^N p(z_i=k | x_i) \sum_{n=1}^V \log \beta_{kn}^{x_{i,n}} \right] - \lambda_h$$

$$= \frac{\partial}{\partial \beta_{h,w}} \left[ \sum_{i=1}^N p(z_i=k | x_i) \log \beta_{h,w}^{x_{i,w}} \right] - \lambda_h$$

$$= \frac{\sum_{i=1}^N p(z_i=k | x_i) \cdot x_{i,w}}{\beta_{h,w}} - \lambda_h = 0$$

$$\beta_{h,w} = \frac{\sum_{i=1}^N p(z_i=k | x_i) \cdot x_{i,w}}{\sum_{w=1}^V \sum_{i=1}^N p(z_i=k | x_i) \cdot x_{i,w}}$$

$$\frac{\partial \mathcal{L}}{\partial \pi_k} = \frac{\partial}{\partial \pi_k} \left[ \sum_{i=1}^n P(z_i=k | x_i) \log P(z_i=k) \right] - \lambda$$

$$= \frac{\sum_{i=1}^n P(z_i=k | x_i)}{\pi_k} - \lambda = 0$$

$$\pi_k = \frac{\sum_{i=1}^N P(z_i=k | x_i)}{N}$$