Applied Machine Learning: Tutorial Number 1

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1. This example relates to "spam filtering" for email. Suppose X and Y are two random variables. X takes on the value yes if the word "password" occurs in an email, and no if this word is not present. Y takes on the values of ham and spam.

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Let p(Y = ham) = p(Y = spam) = 0.5, and p(X = yes|Y = ham) = 0.02, p(X = yes|Y = spam) = 0.5. Compute p(Y = ham|X = yes).
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- 2. Label the following situations as either supervised or unsupervised learning:
 - (a) The INFCO supermarket collects information on what its customers buy (via loyalty cards). This gives rise to a purchase profile for each customer. It then groups customers on the basis of these profiles, in order to understand the makeup of its customer base.
 - (b) RASHBANK is an investment bank that uses the recent history of stockmarket data to predict future stock performance.
- 3. Give two other examples of supervised learning problems.
- 4. Whizzco decide to make a text classifier. To begin with they attempt to classify documents as either sport or politics. They decide to represent each document as a vector of features describing the presence or absence of words.

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x = (\text{goal}, \text{football}, \text{golf}, \text{defence}, \text{offence}, \text{wicket}, \text{office}, \text{strategy})
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Training data from sport documents and from politics documents is represented below using a matrix in which each row represents a vector of the 8 features.

% Politics	% Sport							
xP=[1 0 1 1 1 0 1 1;	xS=[1	1	0	0	0	0	0	0;
0 0 0 1 0 0 1 1;	0	0	1	0	0	0	0	0;
1 0 0 1 1 0 1 0;	1	1	0	1	0	0	0	0;
0 1 0 0 1 1 0 1;	1	1	0	1	0	0	0	1;
0 0 0 1 1 0 1 1;	1	1	0	1	1	0	0	0;
0 0 0 1 1 0 0 1]	0	0	0	1	0	1	0	0;
	1	1	1	1	1	0	1	0]

Using a Naive Bayes classifier, what is the probability that the document $\boldsymbol{x} = (1, 0, 0, 1, 1, 1, 1, 0)$ is about politics?

5. A training set consists of one dimensional examples from two classes. The training examples from class 1 are {0.5, 0.1, 0.2, 0.4, 0.3, 0.2, 0.2, 0.1, 0.35, 0.25} and from class 2 are {0.9, 0.8, 0.75, 1.0}. Fit a (one dimensional) Gaussian using Maximum Likelihood to each of these two classes. You can assume that the variance for class 1 is 0.0149, and the variance for class 2 is 0.0092. Also estimate the class prior probabilities using Maximum Likelihood.

What is the probability that the test point x = 0.6 belongs to class 1? Does this answer seem sensible given the observed data?