

Statistical Methods for Machine Learning

Assignment 1

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February 17, 2015

I.2 Probability and Parameter Estimation

I.2.1 Univariate Gaussian distributions

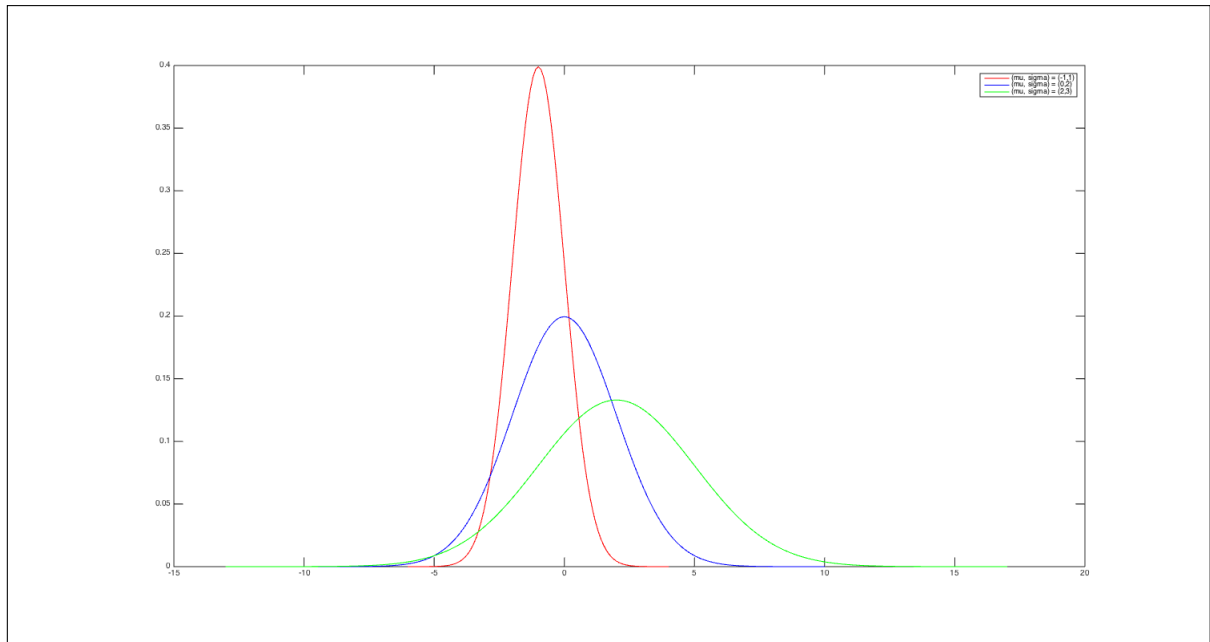


Figure 1: Gaussian distribution for

$$(\mu, \sigma) = (-1, 1), (0, 2), \text{ and } (2, 3)$$

Ox in the gaussian1d function represents the input values and Oy is the output that is calculated by applying the univariate Gaussian Distribution function with means m and standard

deviation d .

I.2.2 Sampling from a multivariate Gaussian distribution

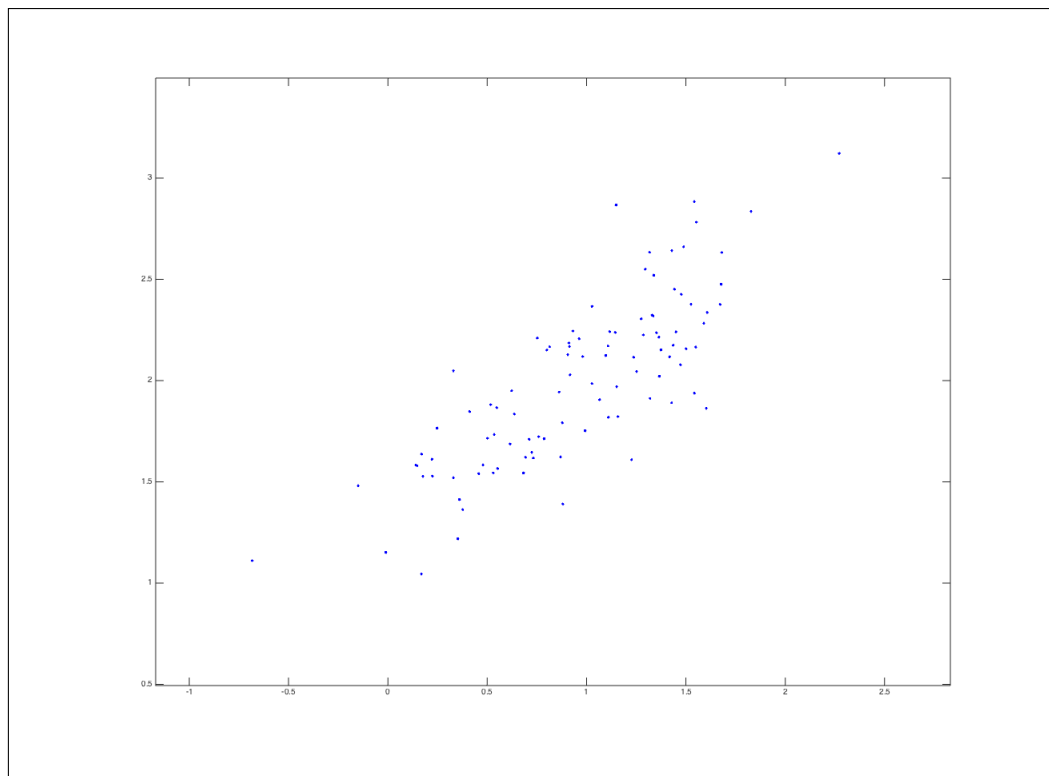


Figure 2: Gaussian distribution for