

Theoretical exercise 9

12. Dec. 2022

Probabilistic ML

The solutions will be discussed in the tutorial session

15. Dec 2022, 4-6 p.m. in lecture hall 5901.EG.051

For questions regarding this exercise sheet, please contact: `g.kaisis@tum.de`

For general questions, please contact: `course.aim-lab@med.tum.de`

1. Question 1

(a) Define the following terms:

- Probability Distribution
- Probability Density/Mass Function
- Cumulative Distribution Function
- Likelihood
- Random Variable

(b) What is the relationship between the Probability Density Function and the Cumulative Distribution Function?

2. Question 2

Name and briefly describe the two kinds of uncertainty.

3. Question 3

(a) Describe the three components of the “Probabilistic Process”.

(b) Describe the four components of the Bayesian Modelling framework.

4. Question 4 (**Thursday content**)

Briefly describe (in your own terms) what it means for a predictor to be well calibrated.

5. Question 5 (**Thursday content**)

Name one advantage and one disadvantage for each, a *sampling*-based and an *optimisation*-based approach to approximate inference?