

Problem 1

$x_i \in \{0, 1\}$
the generation model is

$$t \sim \text{Categorical}(\pi_1, \pi_2, \dots, \pi_k)$$

$$x_{i|t} = k \sim \text{Bernoulli}(p_{k,i})$$

Parameter of naïve Bayes decompose:

$$\pi, p_{1,i}, p_{2,i}, p_{3,i}, \dots, p_{k,i}$$

Problem 2.

MLE for naïve Bayes:

$$\arg\max_{\theta} L(\theta) = \arg\max_{\theta} \log L(\theta)$$

$$= \arg\max_{\theta} \sum_{m=1}^M \log P(x^{(m)}, t^{(m)})$$

$$= \arg\max_{\theta} \sum_{m=1}^M \log [P(t^{(m)}) \cdot P(x^{(m)} | t^{(m)})]$$

$$= \arg\max_{\theta} \sum_{m=1}^M [\log P(t^{(m)}) + \log P(x^{(m)} | t^{(m)})]$$

$$= \arg\max_{\theta} \left[\sum_{m=1}^M \log P(t^{(m)}) + \sum_{m=1}^M \log P(x^{(m)} | t^{(m)}) \right]$$

$$= \underset{\theta}{\operatorname{argmax}} \left[\sum_{m=1}^M \log P(t^{(m)}; \pi) + \sum_{k=1}^K \sum_{m=1}^M \log P(x^{(m)} | t^{(m)}; P_{k,i}^{(m)}) \right]$$

$$\hat{\pi}_k = \frac{\sum_{m=1}^M \mathbb{1}\{t^{(m)}=k\}}{M} \quad \text{for } k=1, \dots, K$$

$$\hat{P}_{k,i} = \frac{\sum_{m=1}^M \mathbb{1}\{x_i^{(m)}=x | t^{(m)}=k\}}{\sum_{m=1}^M \mathbb{1}\{t^{(m)}=k\}}$$