

CSE 250A HW3 3.6

October 24, 2017

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In [14]: import math
         from numpy import random

In [124]: # constants
         ALPHA=0.1
         Z=128
         N=10
         SAMPLE_BITS=[2,5,8,10]

In [125]: def f_B(bitSeq):
         sum=0
         for i in range(len(bitSeq)):
             sum+=pow(2,i)*bitSeq[i]
         return sum

In [126]: def likelihood_weight(B):
         exp = abs(Z - f_B(B))
         out = ((1-ALPHA)/(1+ALPHA))*(pow(ALPHA,exp))
         return out

In [127]: def estimate(samples, bit):
         numer=0.0
         denom=0.0
         for i in range(samples):
             binarySeq = random.randint(2, size=N)
             pz = likelihood_weight(binarySeq)
             denom += pz
             indicator = binarySeq[bit-1]
             numer+= pz*indicator
         return numer/denom

In [250]: ### 3.6b ###
         print("sampling %d times" % N)
         bit = 2 # {2,5,8,10}
         prob = estimate(N,bit)
         print("P(B%d=1|Z=128) = %f" % (bit, prob))
         bit = 5 # {2,5,8,10}
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prob = estimate(N,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 8 # {2,5,8,10}
prob = estimate(N,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 10 # {2,5,8,10}
prob = estimate(N,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

### 3.6c ###
print("sampling %d times" % 100)
bit = 2 # {2,5,8,10}
prob = estimate(100,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 5 # {2,5,8,10}
prob = estimate(100,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 8 # {2,5,8,10}
prob = estimate(100,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 10 # {2,5,8,10}
prob = estimate(100,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

print("sampling %d times" % 1000)
bit = 2 # {2,5,8,10}
prob = estimate(1000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 5 # {2,5,8,10}
prob = estimate(1000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 8 # {2,5,8,10}
prob = estimate(1000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 10 # {2,5,8,10}
prob = estimate(1000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

print("sampling %d times" % 10000)
bit = 2 # {2,5,8,10}
prob = estimate(10000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 5 # {2,5,8,10}
prob = estimate(10000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 8 # {2,5,8,10}
prob = estimate(10000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

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bit = 10 # {2,5,8,10}
prob = estimate(10000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

print("sampling %d times" % 100000)
bit = 2 # {2,5,8,10}
prob = estimate(100000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 5 # {2,5,8,10}
prob = estimate(100000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 8 # {2,5,8,10}
prob = estimate(100000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 10 # {2,5,8,10}
prob = estimate(100000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

print("sampling %d times" % 1000000)
bit = 2 # {2,5,8,10}
prob = estimate(1000000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 5 # {2,5,8,10}
prob = estimate(1000000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 8 # {2,5,8,10}
prob = estimate(1000000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))
bit = 10 # {2,5,8,10}
prob = estimate(1000000,bit)
print("P(B%d=1|Z=128) = %f" % (bit, prob))

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sampling 10 times
P(B2=1|Z=128) = 1.000000
P(B5=1|Z=128) = 0.000000
P(B8=1|Z=128) = 1.000000
P(B10=1|Z=128) = 0.000000
sampling 100 times
P(B2=1|Z=128) = 1.000000
P(B5=1|Z=128) = 1.000000
P(B8=1|Z=128) = 0.000000
P(B10=1|Z=128) = 0.000000
sampling 1000 times
P(B2=1|Z=128) = 0.052586
P(B5=1|Z=128) = 0.008204
P(B8=1|Z=128) = 0.909663
P(B10=1|Z=128) = 0.000000
sampling 10000 times

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$P(B2=1|Z=128) = 0.078729$
 $P(B5=1|Z=128) = 0.080470$
 $P(B8=1|Z=128) = 0.926077$
 $P(B10=1|Z=128) = 0.000000$
sampling 100000 times
 $P(B2=1|Z=128) = 0.088145$
 $P(B5=1|Z=128) = 0.111571$
 $P(B8=1|Z=128) = 0.899598$
 $P(B10=1|Z=128) = 0.000000$
sampling 1000000 times
 $P(B2=1|Z=128) = 0.097695$
 $P(B5=1|Z=128) = 0.091172$
 $P(B8=1|Z=128) = 0.912785$
 $P(B10=1|Z=128) = 0.000000$