CS761 Spring 2015 Homework 2

Assigned Mar. 13, due Mar. 27 before class

Instructions:

- Homeworks are to be done individually.
- Typeset your homework in latex using this file as template (e.g. use pdflatex). Show your derivations.
- Hand in the compiled pdf (not the latex file) online. Instructions will be provided. We do not accept hand-written homeworks.
- Homework will no longer be accepted once the lecture starts.
- Fill in your name and email below.

Name:
Email:

1. Let $X_0, X_1, \ldots, X_{M-1}$ denote a random sample of N-dimensional random vectors X_n, each of which has mean value m and covariance matrix R. Show that the sample mean

$$\hat{m}_t = \frac{1}{t+1} \sum_{n=0}^{t} X_n$$

and the sample covariance

$$S_t(\hat{m}_t) = \frac{1}{t+1} \sum_{n=0}^{t} (X_n - \hat{m}_t)(X_n - \hat{m}_t)^\top$$

may be written recursively as

$$\hat{m}_t = \frac{t}{t+1} \hat{m}_{t-1} + \frac{1}{t+1} X_t, \quad \hat{m}_0 = X_0,$$

and

$$S_t(\hat{m}_t) = Q_t - \hat{m}_t \hat{m}_t^\top,$$

where

$$Q_t = \frac{t}{t+1} Q_{t-1} + \frac{1}{t+1} X_t X_t^\top.$$

2. Suppose we roll a fair 6-sided die 100 times. Let X be the sum of the outcomes. Bound $P(|X - 350| \geq 100)$ using Chebyshev and Hoeffding, respectively.

3. Let $\mathcal{X}$ be the vector space of *finitely* nonzero sequences $X = (x_1, x_2, \ldots, x_n, 0, 0, \ldots)$. Define the norm on $\mathcal{X}$ as $\|X\| = \max |x_i|$. Let X_n be a point in $\mathcal{X}$ (a sequence) defined by

$$X_n = \left(1, \frac{1}{2}, \frac{1}{3}, \ldots, \frac{1}{n}, 0, 0, \ldots\right).$$

   - Show that the sequence X_n is a Cauchy sequence.
   - Show that $\mathcal{X}$ is not complete.

4. Determine the range and nullspace of the following linear operators (matrices):

$$A = \begin{bmatrix} 1 & 0 \\ 5 & 4 \\ 2 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 0 & 1 \\ 5 & 4 & 9 \\ 2 & 4 & 6 \end{bmatrix}$$

5. Let

$$A = \begin{bmatrix} 1 & 4 & 5 & 6 \\ 6 & 7 & 2 & 1 \end{bmatrix} \quad b = \begin{bmatrix} 48 \\ 30 \end{bmatrix}.$$

One solution to $Ax = b$ is $x = [1, 2, 3, 4]^\top$. Compute the least-squares solution using the SVD (explain how), and compare. Why was the solution chosen?

6. Consider the following process. A probability vector $p = (p_1, \ldots, p_d)$ is drawn from a Dirichlet distribution with parameter vector α. Then, a vector of category counts $x = (x_1, \ldots, x_d)$ is drawn from a multinomial distribution with probability vector p and number of trials N. Give an analytic form of $P(x \mid \alpha)$.

7. Let $X_1, X_2, \ldots, X_m$ be a random sample, where $X_i \sim U(0, \theta)$ the uniform distribution.

   - Show that $\hat{\theta}_{ML} = \max X_i$.
   - Show that the density of $\hat{\theta}_{ML}$ is $f_\theta(x) = \frac{m}{\theta^m} x^{m-1}$.
   - Find the expected value of $\hat{\theta}_{ML}$.
   - Find the variance of $\hat{\theta}_{ML}$.

8. Let $X_1, \ldots, X_n$ be a sample from $N(\mu, \sigma^2)$.

   - Show that the MLE of σ^2 is
   $$\hat{\sigma}^2 = n^{-1} \sum_{i=1}^{n} (X_i - \bar{X})^2.$$
   - Show that $\hat{\sigma}^2$ has a smaller mean squared error than
   $$(n-1)^{-1} \sum_{i=1}^{n} (X_i - \bar{X})^2.$$

9. Consider the directed graphical model in which none of the variables is observed.
$$\begin{array}{ccc} a \searrow & & \\ & c \rightarrow d & \\ b \nearrow & & \end{array}$$
Show that $a \perp b | \emptyset$ by using a probability argument. Suppose we now observe the variable d. Show that in general $a \not\perp b | d$ (you can use a counterexample).

10. Consider two discrete random variables $x, y \in \{A, B, C\}$. Construct a joint distribution $p(x, y)$ with the following properties:

   - $\hat{x}$ is the maximizer of the marginal $p(x)$
   - $\hat{y}$ is the maximizer of the marginal $p(y)$
   - $p(\hat{x}, \hat{y}) = 0$.

11. Logistic regression for $y \in \{-1, 1\}$ is defined by
$$p(y \mid x; w, b) = \frac{1}{1 + e^{-y(x^\top w + b)}}.$$

Show that logistic regression is in the exponential family, that is, the probability distribution can be written in the form

$$p(y \mid x; \tilde{w}) = \frac{1}{Z(x, \tilde{w})} e^{\phi(y,x)^\top \tilde{w}}.$$

Note the mapping ϕ depends only on y, x, but not on w or b.