## Q1. Naive Bayes: Pacman or Ghost?

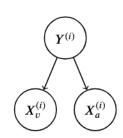
You are standing by an exit as either Pacmen or ghosts come out of it. Every time someone comes out, you get two observations: a visual one and an auditory one, denoted by the random variables  $X_v$  and  $X_a$ , respectively. The visual observation informs you that the individual is either a Pacman  $(X_v = 1)$  or a ghost  $(X_v = 0)$ . The auditory observation  $X_a$  is defined analogously. Your observations are a noisy measurement of the individual's true type, which is denoted by Y. After the individual comes out, you find out what they really are: either a Pacman (Y = 1) or a ghost (Y = 0). You have logged your observations and the true types of the first 20 individuals:

individual i	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
first observation $X_v^{(i)}$	0	0	1	0	1	0	0	1	1	1	0	1	1	0	1	1	1	0	0	0
second observation $X_a^{(i)}$	0	0	0	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0
individual's type $Y^{(i)}$	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0

The superscript (i) denotes that the datum is the ith one. Now, the individual with i = 20 comes out, and you want to predict the individual's type  $Y^{(20)}$  given that you observed  $X_v^{(20)} = 1$  and  $X_a^{(20)} = 1$ .

(a) Assume that the types are independent, and that the observations are independent conditioned on the type. You can model this using naïve Bayes, with  $X_v^{(i)}$  and  $X_a^{(i)}$  as the features and  $Y^{(i)}$  as the labels. Assume the probability distributions take on the following form:

$$\begin{split} P(X_v^{(i)} = x_v | Y^{(i)} = y) &= \begin{cases} p_v & \text{if } x_v = y \\ 1 - p_v & \text{if } x_v \neq y \end{cases} \\ P(X_a^{(i)} = x_a | Y^{(i)} = y) &= \begin{cases} p_a & \text{if } x_a = y \\ 1 - p_a & \text{if } x_a \neq y \end{cases} \\ P(Y^{(i)} = 1) &= q \end{split}$$



for  $p_v, p_a, q \in [0, 1]$  and  $i \in \mathbb{N}$ .

(i) What's the maximum likelihood estimate of  $p_v$ ,  $p_a$  and q?

 $p_v =$ \_\_\_\_\_ q =\_\_\_\_\_ q =\_\_\_\_\_

(ii) What is the probability that the next individual is Pacman given your observations? Express your answer in terms of the parameters  $p_v$ ,  $p_a$  and q (you might not need all of them).

 $P(Y^{(20)} = 1 | X_v^{(20)} = 1, X_a^{(20)} = 1) =$ 

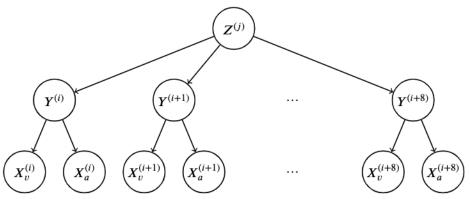
Now, assume that you are given additional information: you are told that the individuals are actually coming out of a bus that just arrived, and each bus carries *exactly* 9 individuals. Unlike before, the types of every 9 consecutive individuals are *conditionally* independent given the bus type, which is denoted by Z. Only after all of the 9 individuals have walked out, you find out the bus type: one that carries mostly Pacmans (Z=1) or one that carries mostly ghosts (Z=0). Thus, you only know the bus type in which the first 18 individuals came in:

individual i																				
first observation $X_v^{(i)}$	0	0	1	0	1	0	0	1	1	1	0	1	1	0	1	1	1	0	0	0
second observation $X_a^{(i)}$	0	0	0	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0
individual's type $Y^{(i)}$	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0
bus j									0									1		
bus type $Z^{(j)}$									0									1		

(b) You can model this using a variant of naïve bayes, where now 9 consecutive labels  $Y^{(i)}, \ldots, Y^{(i+8)}$  are conditionally independent given the bus type  $Z^{(j)}$ , for bus j and individual i = 9j. Assume the probability distributions take on the following form:

$$\begin{split} P(X_v^{(i)} = x_v | Y^{(i)} = y) &= \begin{cases} p_v & \text{if } x_v = y \\ 1 - p_v & \text{if } x_v \neq y \end{cases} \\ P(X_a^{(i)} = x_a | Y^{(i)} = y) &= \begin{cases} p_a & \text{if } x_a = y \\ 1 - p_a & \text{if } x_a \neq y \end{cases} \\ P(Y^{(i)} = 1 | Z^{(j)} = z) &= \begin{cases} q_0 & \text{if } z = 0 \\ q_1 & \text{if } z = 1 \end{cases} \\ P(Z^{(j)} = 1) &= r \end{split}$$

for  $p, q_0, q_1, r \in [0, 1]$  and  $i, j \in \mathbb{N}$ .



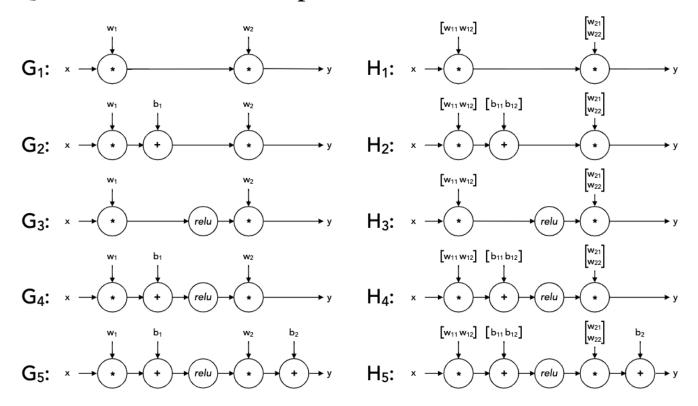
(i) What's the maximum likelihood estimate of  $q_0$ ,  $q_1$  and r?

$$q_0 = q_1 = r =$$

(ii) Compute the following joint probability. Simplify your answer as much as possible and express it in terms of the parameters  $p_v$ ,  $p_a$ ,  $q_0$ ,  $q_1$  and r (you might not need all of them).

$$P(Y^{(20)} = 1, X_v^{(20)} = 1, X_a^{(20)} = 1, Y^{(19)} = 1, Y^{(18)} = 1) =$$

## Q2. Neural Networks: Representation



For each of the piecewise-linear functions below, mark all networks from the list above that can represent the function **exactly** on the range  $x \in (-\infty, \infty)$ . In the networks above, *relu* denotes the element-wise ReLU nonlinearity: relu(z) = max(0, z). The networks  $G_i$  use 1-dimensional layers, while the networks  $H_i$  have some 2-dimensional intermediate layers.

