

Internal Assessment Test 2 – November. 2020

Note : Answer FIVE FULL Questions, choosing ONE full question from each Module

 A set of m training examples is provided, where the target value of each example is corrupted by random noise drawn according to a Normal probability distribution with zero mean $(di = f(xi) + ei)$ Each training example is a pair of the form (xi, di) where $di = f (xi) + ei$. – Here f(xi) is the noise-free value of the target function and ei is a random variable representing the noise. – It is assumed that the values of the ei are drawn independently and that they are distributed according to a Normal distribution with zero mean. The task of the learner is to *output a maximum likelihood hypothesis* or a *MAP hypothesis assuming all hypotheses are equally probable a priori*. Using the definition of hML we have $h_{ML} = \underset{h \in H}{argmax} p(D|h)$ Assuming training examples are mutually independent given h, we can write $P(D|h)$ as the product of the various (di|h) $h_{ML} = argmax_{h \in H} \prod_{i=1} p(d_i|h)$ Given the noise ei obeys a Normal distribution with zero mean and unknown variance σ^2 , each di must also obey a Normal distribution around the true targetvalue f(xi). Because we are writing the expression for $P(D|h)$, we assume h is the correct description of f. Hence, $\mu = f(xi) = h(xi)$ $h_{ML} = \underset{h \in H}{\text{argmax}} \prod_{i=1}^{m} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2\sigma^2}(d_i - \mu)^2}$

h_{ML} = *argmax*
$$
\prod_{h \in H}^{m} \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2\sigma^2} (d_i - h(x_i))^2}
$$

\nMaximize the less complicated logarithm, which is justified because of the monotonicity
\nfunction p
\n $h_{ML} = argmax \sum_{h \in H}^{m} \ln \frac{1}{\sqrt{2\pi\sigma^2}} - \frac{1}{2\sigma^2} (d_i - h(x_i))^2$
\nThe first term in this expression is a constant independent of h, and can therefore
\nbe discarded, yielding
\n $h_{ML} = argmax \sum_{h \in H}^{m} - \frac{1}{2\sigma^2} (d_i - h(x_i))^2$
\nMaximizing this negative quantity is equivalent to minimizing the corresponding
\npositive quantity
\n $h_{ML} = argmin \sum_{h \in H}^{m} \frac{1}{\prod_{i=1}^{m} 2\sigma^2} (d_i - h(x_i))^2$
\nFinally, discard constants that are independent of h.
\n $h_{ML} = argmin \sum_{h \in H}^{m} (d_i - h(x_i))^2$
\nThus, above equation shows that the maximum likelihood hypothesis: ML is the
\none that minimizes the sum of the squared errors between the observed training
\nvalues of and the hypothesis predictions $h(x_i)$
\n**Brute-Force Bayes Concept Learning**
\nConsider the concept learning problem
\n $\begin{array}{c}\n\text{Consider the concept learning problem}\\
\text{the instance space X, in which the task is to learn some target concept: X\n $\rightarrow \{0,1\}.\n\end{array}$
\n**EXECUTE:** Example 118: From some structure of training examples ((x1, d1) ... (xm,
\ndm) where x i is some instance from X and where di is the target value of
\nxi (i.e., di = (xii)).
\n**EXECUTE:** For each hypothesis, based on Bayes theorem, as follows:
\n**BRUTE-FORCE MAP LEARNING algorithm:**
\n1. For each hypothesis has in H, calculate the posterior probability
\n $P(h|D) = \frac{P(D|h)P(h)}{P(h|D)}$
\n2. Output the hypothesis have with the highest posterior probability
\n $h_{MAP} = argmax P(h|D)$$

