

Exercises for Bayesian Decision Theory

for special course in 2012

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1 A classification under 1-D Gaussian distribution

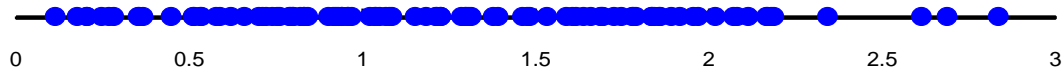
Exercise 1 Assuming two classes ω_1 and ω_2 each follows 1-D Gaussian $N(\mu = 3, \sigma = 1)$ and $N(\mu = 7, \sigma = 2)$, respectively. (i) Create 20 sample points from each classes at random and plot them in x -axis. (ii) Then classify the data point, say, $x = 5$. Does this point belong to ω_1 or ω_2 ? How about the other point, say, (iii) $x = 4.5$ or (iv) $x = 5.5$?

First, you must recall 1-dimensional Gaussian p.d.f. See as follows.

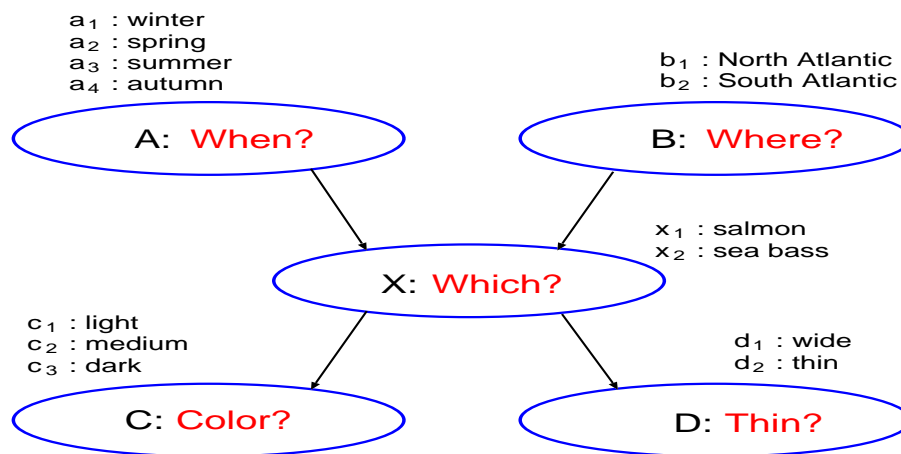
$$p(x|\omega) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left\{-\frac{1}{2} \frac{(x - \mu)^2}{\sigma^2}\right\}$$

where μ is mean value and σ is standard deviation of the distribution.

An example of 100 points following a p.d.f. is like bellow.



2 Inference



Assume all the parameter as follows:

$p(\text{when})$				$p(\text{where})$	
Winter	Spring	Summer	Autumn	North	South
0.30	0.25	0.20	0.25	0.60	0.40

	$p(\text{which} \text{when})$			$p(\text{which} \text{where})$			$p(\text{color} \text{which})$				$p(\text{thickness} \text{when})$	
	Salmon	Seabass		Salmon	Seabass		Light	Medium	Dark		Salmon	Seabass
Winter	0.90	0.10	North	0.65	0.35	Salmon	0.33	0.33	0.34	Salmon	0.40	0.60
Spring	0.30	0.70	South	0.25	0.75	Seabass	0.80	0.10	0.10	Seabass	0.95	0.05
Summer	0.40	0.60										
Autumn	0.80	0.20										

Figure 1: Given primer and conditional probabilities of Salmon and Sea-bass.

Exercise 2 Create a program that asks a user (i) which valuable is the hypotheses and (ii) which valuables are evidences, from one valuable to the next.

- Is $\langle a: \text{winter} \rangle$ in $\langle A: \text{When} \rangle$
 - your hypotheses? [yes]/[no]
 - your evidence? [yes]/[no]

After the user specify his/her hypotheses, then stop asking this hereafter, only keep asking evidence from one item to the next.