

Perform all the Problems 1-5. Each of them is worth of 6 points. No literature. Needed formulas are given. Use of your own functional calculator allowed. All computational steps must be shown and explained briefly. You can have the exam question paper also after the exam.

NOTE: There is an extra examination possibility of SGN-2506 in May 2011. Sign-up via POP.

Problems:

1. Let E and F be arbitrary events in the same probability space with the probability function P . "Prove" by using a suitable Venn diagram that $P(E \cup F) = P(F) + P(E) - P(E \cap F)$. Give a special example of a random experiment and events such that $P(E \cup F) = P(F) + P(E)$. (6 p.)

2. Consider the 1-dimensional, 2-class classification problem with equal priors and the continuous class-conditional density functions (a_1 and a_2 are fixed real numbers)

$$p(x|\omega_i) = \frac{1}{\pi(1 + (x - a_i)^2)}, \quad i = 1, 2.$$

Find the Bayes minimum error rate decision boundary. (6 p.)

Useful formula: $P(\omega|x) = \frac{P(\omega)p(x|\omega)}{p(x)}$.

3. Classify the point $\mathbf{x} = [1, 2, 7]^T$ with the 7-nearest-neighbors classifier (based on the Bayes minimum risk classification), as: (6 p.)

1. the actions are the classification decisions: $\alpha_i = \omega_i, i = 1, 2, 3,$

2. the loss function is: $\lambda = \begin{bmatrix} \lambda(\alpha_1|\omega_1) & \lambda(\alpha_1|\omega_2) & \lambda(\alpha_1|\omega_3) \\ \lambda(\alpha_2|\omega_1) & \lambda(\alpha_2|\omega_2) & \lambda(\alpha_2|\omega_3) \\ \lambda(\alpha_3|\omega_1) & \lambda(\alpha_3|\omega_2) & \lambda(\alpha_3|\omega_3) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 0 & 2 \\ 3 & 1 & 0 \end{bmatrix}$,

3. the training data is:

$\omega_1: [1, 0, 1]^T, [0, 2, 1]^T, [0, 0, 1]^T, [0, 0, 0]^T, [2, 2, 1]^T, [7, 5, 1]^T, [1, 2, 1]^T, [1, 0, 6]^T, [0, 0, 7]^T, [0, 2, 2]^T$
 $\omega_2: [3, 2, 1]^T, [4, 2, 1]^T, [3, 4, 4]^T, [2, 2, 5]^T, [4, 2, 3]^T, [3, 3, 1]^T, [1, 2, 8]^T, [5, 0, 0]^T$
 $\omega_3: [3, 2, 9]^T, [4, 3, 7]^T, [5, 2, 6]^T, [5, 2, 8]^T, [4, 2, 9]^T, [3, 2, 4]^T, [4, 2, 7]^T, [4, 2, 8]^T, [3, 2, 5]^T, [5, 3, 6]^T$

Useful formulas: $\hat{P}(\omega_i|\mathbf{x}) = \frac{k_i}{k}, R(\alpha_i|\mathbf{x}) = \sum_{j=1}^c \lambda(\alpha_i|\omega_j)P(\omega_j|\mathbf{x}), ||\mathbf{x}|| = \sqrt{\mathbf{x}^T \mathbf{x}}.$

Please, turn over →

4. Let $\mathbf{x}_1 = [4, 5]^T$, $\mathbf{x}_2 = [1, 4]^T$, $\mathbf{x}_3 = [0, 1]^T$. Find the two-class partition of the data $\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3\}$ that the K-means criterion favors. (6 p.)

Useful formulas: $J(D_1, D_2, \dots, D_c) = \sum_{i=1}^c \sum_{\mathbf{x} \in D_i \neq \emptyset} \|\mathbf{x} - \boldsymbol{\mu}_i\|^2$, $\boldsymbol{\mu}_i = \frac{1}{|D_i|} \sum_{\mathbf{x} \in D_i \neq \emptyset} \mathbf{x}$.

5. Write an essay (200-600 words) on the topic *Linear classifiers*. (6 p.)

Instruction: Discuss (at least) the following things (as related to the linear classifiers): definition, discriminant functions, decision boundaries, training error, test error, perceptron algorithm for two-class classification problem. Give an example of a classification problem, where the ideal Bayes minimum error rate classifier is linear.