

Pattern Recognition and Machine Learning

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Lessons 1 - 5

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Exercise:

You are given the weight (kg), height (cm), age (years) and gender for 20 000 people. Weight (kg), Height (cm), Age (years) are given as integers in the following ranges: Weight W [11, 210], Height is from H [121, 220], Age is from A [1, 100]. Gender, (G) is given as the symbol M or F. The data combines information from people from Paris, Chicago, Shanghai and Peru. You are not given the origin of the data.

1. You are asked to construct a 4 Dimensional Table frequencies $h(W,H,A,G)$ for this data. Assuming $M=16,000$ samples, how many cells are reasonable for $h()$. Define a "reasonable" quantization for each variable so that your table has this number of cells. Define the transformations for W , H , and A for this quantization.

2. Consider that each cell gives the frequency of occurrence for a specific value $(W=w)^{(H=h)^{(A=a)^{(G=g)}}$. For notational convenience, let us write this as $W^H A^G$

Give formulas for $P(W^H A)$, $P(W^H)$, $P(W)$.

3. Show that $P(W^H|A) = P(A|W^H) P(W^H)/P(A)$

4. Show that $P(W) = P(H) P(W | H) / P(H | W)$

5. Explain how to use EM to discover 4 distinct Gaussian functions to represent the data.