1 Bayes Net

(a) Write the factored distribution represented by this graph. That is, write the distribution as a product of factors each of which could be replaced by entries in the conditional probability tables (CPTs) in order to obtain the probability of an event.

(b) Assume that $X, Y$, and $Z$ are binary. Write the CPTs for a distribution such that

$$P(X = 1) < P(X = 1 | Y = 1; Z = 1) < P(X = 1 | Z = 1).$$

Make sure to include in your solution the values of $P(X = 1 | Y = 1; Z = 1)$, and $P(X = 1 | Z = 1)$. 

Figure 1: Graphical model for question 1.1
2. Let $P(A; B; C; D; E; F; G; H)$ factorize according to the graph given in figure 2. Prove or disprove whether the following independence properties hold.

(a) $(A \perp H)$

(b) $(B \perp G)$

(c) $(B \perp G|E)$

(d) $(C \perp D|G; A)$

(e) $(C \perp D)$

(f) $(B \perp D|C)$

3. Let $X = \{X_1, \ldots, X_n\}$ have a distribution $P(X)$ that factorizes according to the graph given in figure 3, and assume each $X_i$ is binary. Design a polynomial-time algorithm which will compute the following quantities. Use pseudocode for your answer. In your pseudocode, assume that the variables $px1$ and $px$ already exist, where $px1$ is the prior probability $P(X_1 = 1)$, and $px$ is an $n-1$ by 2 dimensional array, where $px[i][j]$ is $P(X_{i+1} = 1|X_i = j - 1)$, for $j \in \{1, 2\}$. For this problem, you may assume that the numbers have arbitrary precision, so you do not need to worry about underflow.

(a) Compute $P(X_n = 1|X_1 = x1)$. Assume that $x1$ has already been initialized with the value of $X_1 \in \{0, 1\}$
Compute $P(X_1 = 1|X_n = x_n)$. Assume that $x_n$ has already been initialized with the value of $X_n \in \{0,1\}$.

2 Multi-class Logistic Regression with Applications to Handwritten Digit Recognition [Xi, 60 points]

Recall the multi-class logistic regression model from lectures. Assume that we have $K$ different classes and each input $x$ is a $d$ dimensional vector. The posterior probability is given by:

$$P(Y = k|X = x) = \frac{\exp(w_k^T x)}{1 + \sum_{l=1}^{K-1} \exp(w_l^T x)} \text{ for } k = 1, \ldots, K - 1$$

$$P(Y = K|X = x) = \frac{1}{1 + \sum_{l=1}^{K-1} \exp(w_l^T x)},$$

where $w_k^T$ denotes the transpose of the $w_k$ vector and $w_k^T x$ is the inner product of $w_k$ and $x$ (i.e., $w_k^T x = \sum_i w_{ki} x_i$). To simplify, we ignore the constant term $w_k \cdot 0$ in the logistic regression model.

For ease of notation, we can replace the two above expressions for $P(Y|X)$ by a single expression. We do this by introducing a fixed, pseudo parameter vector: $w_K = 0$. Now for any class label $k$, we simply write

$$P(Y = k|X = x) = \frac{\exp(w_k^T x)}{1 + \sum_{l=1}^{K-1} \exp(w_l^T x)} \text{ for } k = 1, \ldots, K$$

1. How many parameters do we need to estimate? What are these parameters?

2. Given $n$ training samples: $\{(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)\}$, please write down explicitly the log likelihood function and simplify it as much as you can:

$$L(w_1, \ldots, w_{K-1}) = \sum_{i=1}^{n} \ln P(Y = y_i|X = x_i).$$

3. Compute the gradient of $L$ with respect to each $w_k$ and simply it.

   Now we add the regularization term $\frac{\lambda}{2} \sum_{l=1}^{K-1} \|w_l\|_2^2$ and define a new objective function:

   $$f(w_1, \ldots, w_{K-1}) = L(w_1, \ldots, w_{K-1}) - \frac{\lambda}{2} \sum_{l=1}^{K-1} \|w_l\|_2^2.$$ 

4. Compute the gradient of $f$ with respect to each $w_k$. 
Handwritten digit recognition

In this part, you are going to play with the “handwritten digit recognition” problem on the USPS digit dataset. Each hand-written digital image is 16 by 16 pixels. If we treat the value of each pixel as a boolean feature (either 0 for black or 1 for white), then each example has $16 \times 16 = 256$ \{0,1\}-valued features, and hence $x$ has 256 dimension. Each digit (i.e. 1,2,3,4,5,6,7,8,9,0) corresponds to a class label $y$ ($y = 1..K, K = 10$). For each digit, we have 600 training samples and 500 testing samples. You can view these images at http://www.cs.nyu.edu/~roweis/data/usps_0.jpg, ..., http://www.cs.nyu.edu/~roweis/data/usps_9.jpg.

Please download the data from the website. Load the usps_digit.mat file in usps_digit.zip into MATLAB. You will have four matrices:

- tr.X: training input matrix with the dimension 6000 x 256.
- tr.y: training label of the length 6000, each element is from 1 to 10.
- te.X: testing input matrix with the dimension 5000 x 256.
- te.y: testing label of the length 5000, each element is from 1 to 10.

For those who do NOT want to use MATLAB, we also provide the text file for these four matrices in usps_digit.zip.

Note that if you want to view the image of a particular training/testing example in MATLAB, say the 1000th training example, you may use the MATLAB command: `imshow(reshape(tr.X(1000,:),16,16))`

(a) Use the gradient ascent algorithm to train a multi-class logistic regression classifier. Plot
(1) the objective value (log-likelihood), (2) the training accuracy, and (3) the testing accuracy versus the number of iterations. Report your final testing accuracy, i.e. the fraction of test images that are correctly classified.

Note that you must choose a suitable learning rate (i.e. stepsize) of the gradient ascent algorithm. A hint is that your learning rate cannot be too large otherwise your objective will increase only for the first few iterations.

In addition, you need to choose a suitable stopping criterion. You might use the number of iterations, the decrease of the objective value, or the maximum of the L2 norms of the gradient with respect to each $w_k$. Or you might watch the increase of the testing accuracy and stop the optimization when the accuracy is stable.

(b) Now we add the regularization term $\frac{\lambda}{2} \sum_{k=1}^{K-1} \|w_k\|_2^2$. For $\lambda = 1, 10, 100, 1000$, report the final testing accuracies.

(c) What can you conclude from the above experiment? (hint: the relationship between the regularization weight and the prediction performance).