CS221 Problem Workout Solutions

Oct 28

1) [CA session] Problem 1: The Bayesian Bag of Candies Model

You have a lot of candy left over from Halloween, and you decide to give them away to your friends. You have four types of candy: **A**pple, **B**anana, **C**aramel, **D**ark-Chocolate. You decide to prepare candy bags using the following process.

- For each candy bag, you first flip a (biased) coin Y which comes up heads ($Y = \text{H}$) with probability λ and tails ($Y = \text{T}$) with probability $1 - \lambda$.
- If Y comes up heads ($Y = \text{H}$), you make a **H**ealthy bag, where you:
  (a) Add one **A**pple candy with probability p_1 or nothing with probability $1 - p_1$;
  (b) Add one **B**anana candy with probability p_1 or nothing with probability $1 - p_1$;
  (c) Add one **C**aramel candy with probability $1 - p_1$ or nothing with probability p_1;
  (d) Add one **D**ark-Chocolate candy with probability $1 - p_1$ or nothing with probability p_1.
- If Y comes up tails ($Y = \text{T}$), you make a **T**asty bag, where you:
  (a) Add one **A**pple candy with probability p_2 or nothing with probability $1 - p_2$;
  (b) Add one **B**anana candy with probability p_2 or nothing with probability $1 - p_2$;
  (c) Add one **C**aramel candy with probability $1 - p_2$ or nothing with probability p_2;
  (d) Add one **D**ark-Chocolate candy with probability $1 - p_2$ or nothing with probability p_2.

For example, if $p_1 = 1$ and $p_2 = 0$, you would deterministically generate: **H**ealthy bags with one **A**pple and one **B**anana; and **T**asty bags with one **C**aramel and one **D**ark-Chocolate. For general values of p_1 and p_2, bags can contain anywhere between 0 and 4 pieces of candy.

Denote A, B, C, D random variables indicating whether or not the bag contains candy of type **A**pple, **B**anana, **C**aramel, and **D**ark-Chocolate, respectively.

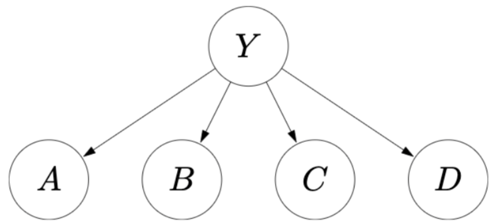

Figure 1: Bayesian network for a single candy bag.

(a)

(i) Draw the Bayesian network corresponding to process of creating a single bag.

Solution Solution for part (i) is shown in Figure 1.

(ii) What is the probability of generating a **H**ealthy bag containing **A**pple, **B**anana, **C**aramel, and not **D**ark-Chocolate? For compactness, we will use the following notation to denote this possible outcome:

$$(\textbf{H}\text{ealthy}, \{\textbf{A}\text{pple}, \textbf{B}\text{anana}, \textbf{C}\text{aramel}\}).$$

Solution By definition, we create a **H**ealthy bag with probability λ, and include the candies with probability $p_1p_1(1-p_1)p_1$, so the result is

$$\lambda p_1p_1(1-p_1)p_1$$

(iii) What is the probability of generating a bag containing **A**pple, **B**anana, **C**aramel, and *not* **D**ark-Chocolate?

Solution The bag could be **H**ealthy or **T**asty. We have computed the probability for the **H**ealthy case above. For a **T**asty one, a similar computation gives

$$(1-\lambda)p_2p_2(1-p_2)p_2$$

so the result is:

$$\lambda p_1p_1(1-p_1)p_1 + (1-\lambda)p_2p_2(1-p_2)p_2$$

(iv) What is the probability that a bag was a **T**asty one, given that it contains **A**pple, **B**anana, **C**aramel, and *not* **D**ark-Chocolate?

Solution Using the definition of conditional probability, we get:

$$\frac{(1-\lambda)p_2p_2(1-p_2)p_2}{\lambda p_1p_1(1-p_1)p_1 + (1-\lambda)p_2p_2(1-p_2)p_2}$$

(b)

You realize you need to make more candy bags, but you've forgotten the probabilities you used to generate them. So you try to estimate them looking at the 5 bags you've already made:

$$\begin{aligned}
bag\ 1 &: & (\textbf{H}\text{ealthy}, \{\textbf{A}\text{pple}, \textbf{B}\text{anana}\}) \\
bag\ 2 &: & (\textbf{T}\text{asty}, \{\textbf{C}\text{aramel}, \textbf{D}\text{ark-Chocolate}\}) \\
bag\ 3 &: & (\textbf{H}\text{ealthy}, \{\textbf{A}\text{pple}, \textbf{B}\text{anana}\}) \\
bag\ 4 &: & (\textbf{T}\text{asty}, \{\textbf{C}\text{aramel}, \textbf{D}\text{ark-Chocolate}\}) \\
bag\ 5 &: & (\textbf{H}\text{ealthy}, \{\textbf{A}\text{pple}, \textbf{B}\text{anana}\})
\end{aligned}$$

Estimate λ, p_1, p_2 by maximum likelihood.

Solution Out of 5 bags, 3 are **H**ealthy, so $\lambda = 3/5$. To estimate p_1, we only consider the 3 healthy bags. For a **H**ealthy bag, the probability of adding **A**pple,**B**anana, not **C**aramel, and not **D**ark-Chocolateis $(p_1)^4$. For the three bags, the probability becomes $(p_1)^{12}$, which is maximized for $p_1 = 1$. Equivalently, to generate 3 **H**ealthy bags, we flip a (biased) coin of parameter p_1 12 times. Since we observe 12 "heads", the maximum likelihood estimate is $p_1 = 1$. To generate 2 **T**asty bags, we flip a (biased) coin of parameter p_2 8 times. Since we observe 0 "heads", the maximum likelihood estimate is $p_2 = 0$.

- $$\lambda = 3/5$$
- $$p_1 = 12/12 = 1$$
- $$p_2 = 0/8 = 0$$

Estimate λ, p_1, p_2 by maximum likelihood, using Laplace smoothing with parameter 1.

Solution We just need to increment the counts in the previous solution by 1.

- $$\lambda = 4/7$$
- $$p_1 = 13/(13 + 1)$$
- $$p_2 = 1/(1 + 9)$$

(**c**) You find out your little brother had been playing with your candy bags, and had mixed them up (in a uniformly random way). Now you don't even know which ones were **H**ealthy and which ones were **T**asty. So you need to re-estimate λ, p_1, p_2, but now without knowing whether the bags were **H**ealthy or **T**asty.

$$\begin{array}{ll} \textit{bag } 1: & (? \;,\; \{\textbf{A}\text{pple}, \textbf{B}\text{anana}, \textbf{C}\text{aramel}\}) \\ \textit{bag } 2: & (? \;,\; \{\textbf{C}\text{aramel}, \textbf{D}\text{ark-Chocolate}\}) \\ \textit{bag } 3: & (? \;,\; \{\textbf{A}\text{pple}, \textbf{B}\text{anana}, \textbf{C}\text{aramel}\}) \\ \textit{bag } 4: & (? \;,\; \{\textbf{C}\text{aramel}, \textbf{D}\text{ark-Chocolate}\}) \\ \textit{bag } 5: & (? \;,\; \{\textbf{A}\text{pple}, \textbf{B}\text{anana}, \textbf{C}\text{aramel}\}) \end{array}$$

You remember the EM algorithm is just what you need. Initialize with $\lambda = 0.5, p_1 = 0.5, p_2 = 0$, and run one step of the EM algorithm.

(i) E-step:

Solution To evaluate $P(Y = T \mid \{A, B, C\})$ we plug in the parameter values in the formula in (a),(iv), obtaining $P(Y = T \mid \{A, B, C\}) = 0$. To evaluate $P(Y = T \mid \{C, D\})$ we use a similar formula obtaining

$$P(Y = T \mid \{C, D\}) = \frac{(1-\lambda)(1-p_2)^4}{\lambda(1-p_1)^4 + (1-\lambda)(1-p_2)^4} = \frac{16}{17}$$

The resulting weighted dataset is:

- (**H**ealthy, $\{A, B, C\}$), 1×3
- (**T**asty, $\{A, B, C\}$), 0
- (**H**ealthy, $\{C, D\}$), $1/17 \times 2$
- (**T**asty, $\{C, D\}$), $16/17 \times 2$

(ii) M-step:

Solution Now we just do counts like in part (b). There are $3 + 2/17$ **H**ealthy bags out of 5. For p_1, each (**H**ealthy, $\{A, B, C\}$) corresponds to 3 "heads" and 1 "tail" (probability $p_1 p_1 (1-p_1) p_1$). Each (**H**ealthy, $\{C, D\}$) corresponds to 4 "tails" ($(1-p_1)^4$). For p_2, each (**T**asty, $\{C, D\}$) corresponds to 4 "tails" ($(1-p_2)^4$). The new parameters are:

$$\lambda = (3 + 2/17)/5$$
$$p_1 = 9/(9 + 3 + 4 * 2/17)$$
$$p_2 = 0$$

(d)

You decide to make candy bags according to a new process. You create the first one as described above. Then with probability μ, you create a second bag of the same type as the first one (Healthy or Tasty), and of different type with probability $1-\mu$. Given this type, the bag is filled with candy as before. Then with probability μ, you create a third bag of the same type as the second one (Healthy or Tasty), and of different type with probability $1-\mu$. And so on, you repeat the process M times. Denote Y_i, A_i, B_i, C_i, D_i the variables at each time step, for $i = 0, \ldots, M$. Let $X_i = (A_i, B_i, C_i, D_i)$.

Now you want to compute:

$$\mathbb{P}(Y_i = \textbf{H}\text{ealthy} \mid X_0 = (1,1,1,0), \ldots, X_i = (1,1,1,0))$$

exactly for all $i = 0, \ldots, M$, and you decide to use the forward-backward algorithm.

Suppose you have already computed the marginals:

$$f_i = \mathbb{P}(Y_i = \textbf{H}\text{ealthy} \mid X_0 = (1,1,1,0), \ldots, X_i = (1,1,1,0))$$

for some $i \geq 0$. Recall the first step of the algorithm is to compute an intermediate result *proportional* to

$$\mathbb{P}(Y_{i+1} \mid X_0 = (1,1,1,0), \ldots, X_i = (1,1,1,0), X_{i+1} = (1,1,1,0))$$

(i) Write an expression that is **proportional** to

$$\mathbb{P}(Y_{i+1} = \textbf{H}\text{ealthy} \mid X_0 = (1,1,1,0), \ldots, X_i = (1,1,1,0), X_{i+1} = (1,1,1,0))$$

in terms of f_i and the parameters p_1, p_2, λ, μ.

Solution Emission: When $Y_{i+1} = \textbf{H}\text{ealthy}$, the probability of observing $X_{i+1} = (1,1,1,0)$ is $p_1 p_1 (1-p_1) p_1$ as in part (a),(ii).
Transition: There are two cases: either $Y_i = \textbf{H}\text{ealthy}$, in which case we transit to $Y_{i+1} = \textbf{H}\text{ealthy}$ with probability μ, or $Y_i = \textbf{T}\text{asty}$, in which case we transit to $Y_{i+1} = \textbf{H}\text{ealthy}$ with probability $1-\mu$.

$$\propto ((1-f_i)(1-\mu) + f_i\mu) p_1 p_1 (1-p_1) p_1$$

(ii) Write an expression that is **proportional** to

$$\mathbb{P}(Y_{i+1} = \textbf{T}\text{asty} \mid X_0 = (1,1,1,0), \ldots, X_i = (1,1,1,0), X_{i+1} = (1,1,1,0))$$

in terms of f_i and the parameters of the model p_1, p_2, λ, μ. The proportionality constant should be the same as in (i).

Solution (Similar to the previous question)
Emission: When $Y_{i+1} = \textbf{T}\text{asty}$, the probability of observing $X_{i+1} = (1,1,1,0)$ is $p_2 p_2 (1-p_2) p_2$.
Transition: There are two cases: either $Y_i = \textbf{H}\text{ealthy}$, in which case we transit to $Y_{i+1} = \textbf{T}\text{asty}$ with probability $1-\mu$, or $Y_i = \textbf{T}\text{asty}$, in which case we transit to $Y_{i+1} = \textbf{T}\text{asty}$ with probability μ.

$$\propto ((f_i)(1-\mu) + (1-f_i)\mu) p_2 p_2 (1-p_2) p_2$$

(iii) Let h be the answer for part (i), and t for part (ii). Write an expression for

$$\mathbb{P}(Y_{i+1} = \textbf{H}\text{ealthy} \mid X_0 = (1,1,1,0), \ldots, X_i = (1,1,1,0), X_{i+1} = (1,1,1,0))$$

in terms of h, t and the parameters of the model p_1, p_2, λ, μ.

Solution Since h and t have same proportionality constant, we get the true value of the probability by normalization:

$$h/(h+t)$$