Exam 2 Review

+ Hidden Markov Models
Reminders

• Homework 6: Learning Theory / Generative Models
  – Out: Thu, Oct. 27
  – Due: Fri, Nov. 4 at 11:59pm
  – IMPORTANT: only 2 grace/late days permitted

• Practice Problems: Exam 2
  – Out: Fri, Nov. 4

• Exam 2
  – Thu, Nov. 10, 6:30pm – 8:30pm
EXAM 2 LOGISTICS
Exam 2

• **Time / Location**
  – **Time:** Thu, Nov. 10, 6:30pm – 8:30pm
  – **Location & Seats:** You have all been split across multiple rooms. Everyone has an assigned seat in one of these rooms. Please watch Piazza carefully for announcements.

• **Logistics**
  – Covered material: Lecture 8 – Lecture 17
  – Format of questions:
    • Multiple choice
    • True / False (with justification)
    • Derivations
    • Short answers
    • Interpreting figures
    • Implementing algorithms on paper
  – No electronic devices
  – You are allowed to **bring** one 8½ x 11 sheet of notes (front and back, handwritten with pen/pencil or tablet)
Topics for Exam 1

• Foundations
  – Probability, Linear Algebra, Geometry, Calculus
  – Optimization

• Important Concepts
  – Overfitting
  – Experimental Design

• Classification
  – Decision Tree
  – KNN
  – Perceptron

• Regression
  – Linear Regression
Topics for Exam 2

• Classification
  – Binary Logistic Regression

• Important Concepts
  – Stochastic Gradient Descent
  – Regularization
  – Feature Engineering

• Feature Learning
  – Neural Networks
  – Basic NN Architectures
  – Backpropagation

• Learning Theory
  – PAC Learning

• Generative Models
  – MLE / MAP
  – Naïve Bayes
  – Generative vs. Discriminative

• Regression
  – Linear Regression
SAMPLE QUESTIONS
Sample Questions

3.2 Logistic regression

Given a training set \{ (x_i, y_i), i = 1, \ldots, n \} where \( x_i \in \mathbb{R}^d \) is a feature vector and \( y_i \in \{0, 1\} \) is a binary label, we want to find the parameters \( \hat{w} \) that maximize the likelihood for the training set, assuming a parametric model of the form

\[ p(y = 1|x; w) = \frac{1}{1 + \exp(-w^T x)}. \]

The conditional log likelihood of the training set is

\[ \ell(w) = \sum_{i=1}^{n} y_i \log p(y_i | x_i; w) + (1 - y_i) \log (1 - p(y_i | x_i; w)), \]

and the gradient is

\[ \nabla \ell(w) = \sum_{i=1}^{n} (y_i - p(y_i | x_i; w)) x_i. \]

(b) [5 pts.] What is the form of the classifier output by logistic regression?

(c) [2 pts.] Extra Credit: Consider the case with binary features, i.e, \( x \in \{0, 1\}^d \subseteq \mathbb{R}^d \), where feature \( x_1 \) is rare and happens to appear in the training set with only label 1. What is \( \hat{w}_1 \)? Is the gradient ever zero for any finite \( w \)? Why is it important to include a regularization term to control the norm of \( \hat{w} \)?
2.1 Train and test errors

In this problem, we will see how you can debug a classifier by looking at its train and test errors. Consider a classifier trained till convergence on some training data $D_{\text{train}}$, and tested on a separate test set $D_{\text{test}}$. You look at the test error, and find that it is very high. You then compute the training error and find that it is close to 0.

1. **[4 pts]** Which of the following is expected to help? Select all that apply.
   
   (a) Increase the training data size.
   (b) Decrease the training data size.
   (c) Increase model complexity (For example, if your classifier is an SVM, use a more complex kernel. Or if it is a decision tree, increase the depth).
   (d) Decrease model complexity.
   (e) Train on a combination of $D_{\text{train}}$ and $D_{\text{test}}$ and test on $D_{\text{test}}$
   (f) Conclude that Machine Learning does not work.

2. **[5 pts]** Explain your choices.

3. **[2 pts]** What is this scenario called?

4. **[1 pts]** Say you plot the train and test errors as a function of the model complexity. Which of the following two plots is your plot expected to look like?
2.1 Train and test errors

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4. [1 pts] Say you plot the train and test errors as a function of the model complexity. Which of the following two plots is your plot expected to look like?
Sample Questions

5 Learning Theory [20 pts.]

(a) [3 pts.] T or F: It is possible to label 4 points in $\mathbb{R}^2$ in all possible $2^4$ ways via linear separators in $\mathbb{R}^2$.

(d) [3 pts.] T or F: The VC dimension of a hypothesis space with infinite size is also infinite.
Can the neural network in Figure (b) correctly classify the dataset given in Figure (a)?

(a) The dataset with groups \(S_1, S_2,\) and \(S_3.\)

(b) The neural network architecture
**Neural Networks**

Apply the backpropagation algorithm to obtain the partial derivative of the mean-squared error of $y$ with the true value $y^*$ with respect to the weight $w_{22}$ assuming a sigmoid nonlinear activation function for the hidden layer.

(b) The neural network architecture
1.2 Maximum Likelihood Estimation (MLE)

Assume we have a random sample that is Bernoulli distributed $X_1, \ldots, X_n \sim \text{Bernoulli}(\theta)$. We are going to derive the MLE for $\theta$. Recall that a Bernoulli random variable $X$ takes values in $\{0, 1\}$ and has probability mass function given by

$$P(X; \theta) = \theta^X (1 - \theta)^{1-X}.$$

(a) [2 pts.] Derive the likelihood, $L(\theta; X_1, \ldots, X_n)$.

(b) [2 pts.] Derive the following formula for the log likelihood:

$$\ell(\theta; X_1, \ldots, X_n) = n \sum_{i=1}^{n} X_i \log(\theta) + n \sum_{i=1}^{n} (1 - X_i) \log(1 - \theta).$$

(c) **Extra Credit:** [2 pts.] Derive the following formula for the MLE: $\hat{\theta} = \frac{1}{n} \left( \sum_{i=1}^{n} X_i \right)$. 
1.3 MAP vs MLE

Answer each question with T or F and provide a one sentence explanation of your answer:

(a) [2 pts.] T or F: In the limit, as $n$ (the number of samples) increases, the MAP and MLE estimates become the same.
1.1 Naive Bayes

You are given a data set of 10,000 students with their sex, height, and hair color. You are trying to build a classifier to predict the sex of a student, so you randomly split the data into a training set and a testing set. Here are the specifications of the data set:

- $\text{sex} \in \{\text{male}, \text{female}\}$
- $\text{height} \in [0,300]$ centimeters
- $\text{hair} \in \{\text{brown, black, blond, red, green}\}$
- 3240 men in the data set
- 6760 women in the data set

Under the assumptions necessary for Naive Bayes (not the distributional assumptions you might naturally or intuitively make about the dataset) answer each question with T or F and provide a one sentence explanation of your answer:

(a) [2 pts.] T or F: As height is a continuous valued variable, Naive Bayes is not appropriate since it cannot handle continuous valued variables.

(c) [2 pts.] T or F: $P(\text{height}|\text{sex}, \text{hair}) = P(\text{height}|\text{sex}).$
DISCRIMINATIVE AND
GENERATIVE CLASSIFIERS
Generative vs. Discriminative

• Naïve Bayes is a generative model:
  – Models the joint distribution \( P(X, Y) = P(X|Y)P(Y) \)
  – Learn by optimizing the (joint) likelihood
  – By modelling \( P(X|Y) \) and \( P(Y) \), we can generate new data points:
    1. Sample a label \( y \sim P(Y) \)
    2. Sample features \( x_d \sim P(X_d|Y = y) \)

• Logistic regression is a discriminative model
  – Directly models the conditional distribution \( P(Y|X) \)
  – Learn by optimizing the conditional likelihood
  – By just modelling \( P(Y|X) \), we can only discriminate (or distinguish) between classes.
Generative vs. Discriminative

Finite Sample Analysis (Ng & Jordan, 2001)

[Assume that we are learning from a finite training dataset]

Naïve Bayes and logistic regression form a generative-discriminative model pair:

**If model assumptions are correct:** as the amount of training data increases, Gaussian Naïve Bayes and logistic regression approach the same (linear) decision boundary!

Furthermore, Gaussian Naïve Bayes is a more efficient learner (requires fewer samples) than Logistic Regression

**If model assumptions are incorrect:** Logistic Regression has lower asymptotic error and does better than Gaussian Naïve Bayes
Slide courtesy of William Cohen
Naïve Bayes makes stronger assumptions about the data but needs fewer examples to estimate the parameters.

Naïve Bayes vs. Logistic Regression

Features

**Naïve Bayes:**
Features $x$ are assumed to be conditionally independent given $y$. (i.e. Naïve Bayes Assumption)

**Logistic Regression:**
No assumptions are made about the form of the features $x$. They can be dependent and correlated in any fashion.
Naïve Bayes vs. Logistic Regression

Learning (Parameter Estimation)

**Naïve Bayes:**
Parameters are decoupled $\Rightarrow$ Closed form solution for MLE

**Logistic Regression:**
Parameters are coupled $\Rightarrow$ No closed form solution – must use iterative optimization techniques instead
Naïve Bayes vs. Logistic Regression

Learning (MAP Estimation of Parameters)

**Bernoulli Naïve Bayes:**
Parameters are probabilities → Beta prior (usually) pushes probabilities away from zero / one extremes

**Logistic Regression:**
Parameters are not probabilities → Gaussian prior encourages parameters to be close to zero

(effectively pushes the probabilities away from zero / one extremes)
Summary

1. Naïve Bayes provides a framework for generative modeling
2. Choose the feature distributions $P(X_d | Y)$ based on the data (e.g., Bernoulli for binary features, Gaussian for continuous features)
3. Train using MLE or MAP estimation
4. Make predictions by maximizing the posterior $P(Y | x')$
Learning Objectives

Naïve Bayes

You should be able to...

1. Write the generative story for Naïve Bayes
2. Create a new Naïve Bayes classifier using your favorite probability distribution as the event model
3. Apply the principle of maximum likelihood estimation (MLE) to learn the parameters of Bernoulli Naïve Bayes
4. Motivate the need for MAP estimation through the deficiencies of MLE
5. Apply the principle of maximum a posteriori (MAP) estimation to learn the parameters of Bernoulli Naïve Bayes
6. Describe the tradeoffs of generative vs. discriminative models
7. Implement Bernoulli Naïve Bayes
8. Describe how the variance affects whether a Gaussian Naïve Bayes model will have a linear or nonlinear decision boundary
THE BIG PICTURE
Learning Paradigms:
What data is available and when? What form of prediction?
- supervised learning
- unsupervised learning
- semi-supervised learning
- reinforcement learning
- active learning
- imitation learning
- domain adaptation
- online learning
- density estimation
- recommender systems
- feature learning
- manifold learning
- dimensionality reduction
- ensemble learning
- distant supervision
- hyperparameter optimization

Problem Formulation:
What is the structure of our output prediction?
- boolean
- categorical
- ordinal
- real
- ordering
- multiple discrete
- multiple continuous
- both discrete & cont.
- Binary Classification
- Multiclass Classification
- Ordinal Classification
- Regression
- Ranking
- Structured Prediction
- (e.g. dynamical systems)
- (e.g. mixed graphical models)

Facets of Building ML Systems:
How to build systems that are robust, efficient, adaptive, effective?
1. Data prep
2. Model selection
3. Training (optimization / search)
4. Hyperparameter tuning on validation data
5. (Blind) Assessment on test data

Theoretical Foundations:
What principles guide learning?
- probabilistic
- information theoretic
- evolutionary search
- ML as optimization

Facets of Building ML Systems:
How to build systems that are robust, efficient, adaptive, effective?
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Big Ideas in ML:
Which are the ideas driving development of the field?
- inductive bias
- generalization / overfitting
- bias-variance decomposition
- generative vs. discriminative
- deep nets, graphical models
- PAC learning
- distant rewards

Application Areas:
Key challenges?
NLP, Speech, Computer Vision, Robotics, Medicine, Search

Learning Paradigms:
What data is available and when? What form of prediction?

Facets of Building ML Systems:
How to build systems that are robust, efficient, adaptive, effective?

Big Ideas in ML:
Which are the ideas driving development of the field?
Recipe for Machine Learning

1. Given data $\mathcal{D} = \{x^{(i)}, y^{(i)}\}_{i=1}^N$

2. (a) Choose a decision function $h_\theta(x) = \cdots$ (parameterized by $\theta$)
   (b) Choose an objective function $J_\mathcal{D}(\theta) = \cdots$ (relies on data)

3. Learn by choosing parameters that optimize the objective $J_\mathcal{D}(\theta)$
   $$\hat{\theta} \approx \underset{\theta}{\text{argmin}} J_\mathcal{D}(\theta)$$

4. Predict on new test example $x_{\text{new}}$ using $h_\theta(\cdot)$
   $$\hat{y} = h_\theta(x_{\text{new}})$$

Decision Functions

- Perceptron: $h_\theta(x) = \text{sign}(\theta^T x)$
- Linear Regression: $h_\theta(x) = \theta^T x$
- Discriminative Models: $h_\theta(x) = \underset{y}{\text{argmax}} p_\theta(y \mid x)$
  - Logistic Regression: $p_\theta(y = 1 \mid x) = \sigma(\theta^T x)$
  - Neural Net (classification):
    $$p_\theta(y = 1 \mid x) = \sigma((W^{(2)})^T \sigma((W^{(1)})^T x + b^{(1)}) + b^{(2)})$$
- Generative Models: $h_\theta(x) = \underset{y}{\text{argmax}} p_\theta(x, y)$
  - Naive Bayes: $p_\theta(x, y) = p_\theta(y) \prod_{m=1}^M p_\theta(x_m \mid y)$

Objective Function

- MLE: $J(\theta) = -\sum_{i=1}^N \log p(x^{(i)}, y^{(i)})$
- MCLE: $J(\theta) = -\sum_{i=1}^N \log p(y^{(i)} \mid x^{(i)})$
- L2 Regularized: $J'(\theta) = J(\theta) + \lambda \|\theta\|_2^2$ (same as Gaussian prior $p(\theta)$ over parameters)
- L1 Regularized: $J'(\theta) = J(\theta) + \lambda \|\theta\|_1$ (same as Laplace prior $p(\theta)$ over parameters)

Optimization Method

- Gradient Descent: $\theta \rightarrow \theta - \gamma \nabla_\theta J(\theta)$
- SGD: $\theta \rightarrow \theta - \gamma \nabla_\theta J^{(i)}(\theta)$ for $i \sim \text{Uniform}(1, \ldots, N)$
  where $J(\theta) = \frac{1}{N} \sum_{i=1}^N J^{(i)}(\theta)$
- mini-batch SGD
- closed form
  1. compute partial derivatives
  2. set equal to zero and solve
MOTIVATION: STRUCTURED PREDICTION
Structured Prediction

• Most of the models we’ve seen so far were for **classification**
  – Given observations: \( x = (x_1, x_2, \ldots, x_K) \)
  – Predict a (binary) **label**: \( y \)

• Many real-world problems require **structured prediction**
  – Given observations: \( x = (x_1, x_2, \ldots, x_K) \)
  – Predict a **structure**: \( y = (y_1, y_2, \ldots, y_J) \)

• Some **classification** problems benefit from **latent structure**
Structured Prediction Examples

• **Examples of structured prediction**
  – Part-of-speech (POS) tagging
  – Handwriting recognition
  – Speech recognition
  – Word alignment
  – Congressional voting

• **Examples of latent structure**
  – Object recognition
Dataset for Supervised Part-of-Speech (POS) Tagging

Data: \[ \mathcal{D} = \{ \mathbf{x}^{(n)}, \mathbf{y}^{(n)} \}_{n=1}^{N} \]

<table>
<thead>
<tr>
<th>Sample 1:</th>
<th>( \mathbf{y}^{(1)} )</th>
<th>( \mathbf{x}^{(1)} )</th>
</tr>
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<tbody>
<tr>
<td><img src="image1" alt="Sample 1" /></td>
<td>time</td>
<td>flies</td>
</tr>
<tr>
<td></td>
<td>like</td>
<td>an</td>
</tr>
<tr>
<td></td>
<td>arrow</td>
<td></td>
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</tbody>
</table>

<table>
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<th>Sample 2:</th>
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<th>( \mathbf{x}^{(2)} )</th>
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<td><img src="image2" alt="Sample 2" /></td>
<td>time</td>
<td>flies</td>
</tr>
<tr>
<td></td>
<td>like</td>
<td>an</td>
</tr>
<tr>
<td></td>
<td>arrow</td>
<td></td>
</tr>
</tbody>
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<tr>
<th>Sample 3:</th>
<th>( \mathbf{y}^{(3)} )</th>
<th>( \mathbf{x}^{(3)} )</th>
</tr>
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<tr>
<td><img src="image3" alt="Sample 3" /></td>
<td>flies</td>
<td>fly</td>
</tr>
<tr>
<td></td>
<td>with</td>
<td>their</td>
</tr>
<tr>
<td></td>
<td>wings</td>
<td></td>
</tr>
</tbody>
</table>

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<th>( \mathbf{x}^{(4)} )</th>
</tr>
</thead>
<tbody>
<tr>
<td><img src="image4" alt="Sample 4" /></td>
<td>with</td>
<td>time</td>
</tr>
<tr>
<td></td>
<td>you</td>
<td>will</td>
</tr>
<tr>
<td></td>
<td>see</td>
<td></td>
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</tbody>
</table>
Handwriting Recognition: Example words from the dataset used.

Data: \( \mathcal{D} = \{ x^{(n)}, y^{(n)} \}^{N}_{n=1} \)

Sample 1:

- \( x^{(1)} \):
  - une
  - xpec
e

- \( y^{(1)} \):
  - unexpected

Sample 2:

- \( x^{(2)} \):
  - volc

- \( y^{(2)} \):
  - volcanic

Sample 2:

- \( x^{(3)} \):
  - embras

- \( y^{(3)} \):
  - embraces

Figures from (Chatzis & Demiris, 2013)
Dataset for Supervised Phoneme (Speech) Recognition

Data: \[ \mathcal{D} = \{x^{(n)}, y^{(n)}\}_{n=1}^{N} \]

Sample 1:

\[ \{h\#, dh, ih, s, w, uh, z, iy, z, iy\} \]

Sample 2:

\[ \{f, ao, r, ah, s, s, s, h\#\} \]

Figures from (Jansen & Niyogi, 2013)
(very small) Dataset for
Scene Understanding

(Li et al., 2009)
Congressional Voting

Application:

Variables:
- Representative’s vote
- Text of all speeches of a representative
- Local contexts of references between two representatives

Interactions:
- Words used by representative and their vote
- Pairs of representatives and their local context

(Stoyanov & Eisner, 2012)
Structured Prediction Examples

• **Examples of structured prediction**
  – Part-of-speech (POS) tagging
  – Handwriting recognition
  – Speech recognition
  – Word alignment
  – Congressional voting

• **Examples of latent structure**
  – Object recognition
Case Study: Object Recognition

Data consists of images $x$ and labels $y$.

- pigeon: $x^{(1)}$, $y^{(1)}$
- rhinoceros: $x^{(2)}$, $y^{(2)}$
- leopard: $x^{(3)}$, $y^{(3)}$
- llama: $x^{(4)}$, $y^{(4)}$
Case Study: Object Recognition

Data consists of images $x$ and labels $y$.

- Preprocess data into “patches”
- Posit a latent labeling $z$ describing the object’s parts (e.g. head, leg, tail, torso, grass)
- Define graphical model with these latent variables in mind
- $z$ is not observed at train or test time
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Preview of challenges to come...

- Consider the task of finding the most probable assignment to the output

\[
\hat{y} = \arg\max_{y} p(y|x)
\]

where \( y \in \{+1, -1\} \)

---

Classification

Structured Prediction

\[
\hat{y} = \arg\max_{y} p(y|x)
\]

where \( y \in \mathcal{Y} \)

and \( |\mathcal{Y}| \) is very large
The data inspires the structures we want to predict.

Our model defines a score for each structure.

It also tells us what to optimize.

Inference finds \{best structure, marginals, partition function\} for a new observation.

(Inference is usually called as a subroutine in learning.)

Learning tunes the parameters of the model.
Machine Learning

Data

Inference

(Model)

Objective

Learning

(Inference is usually called as a subroutine in learning)
BACKGROUND
Background: Chain Rule of Probability

For random variables $A$ and $B$:

$$P(A, B) = P(A|B)P(B)$$

For random variables $X_1, X_2, X_3, X_4$:

$$P(X_1, X_2, X_3, X_4) = P(X_1|X_2, X_3, X_4) \cdot P(X_2|X_3, X_4) \cdot P(X_3|X_4) \cdot P(X_4)$$
Random variables $A$ and $B$ are conditionally independent given $C$ if:

$$P(A, B|C) = P(A|C)P(B|C) \quad (1)$$

or equivalently:

$$P(A|B, C) = P(A|C) \quad (2)$$

We write this as:

$$A \perp\!\!\!\!\!\!\!\!\!\!\!\!\!| B|C$$

Later we will also write: $I<A, \{C\}, B>$
HIDDEN MARKOV MODEL (HMM)
From Mixture Model to HMM

"Naïve Bayes": \[ P(X, Y) = \prod_{t=1}^{T} P(X_t|Y_t)p(Y_t) \]

HMM: \[ P(X, Y) = P(Y_1) \left( \prod_{t=1}^{T} P(X_t|Y_t) \right) \left( \prod_{t=2}^{T} p(Y_t|Y_{t-1}) \right) \]
Whiteboard

- Example: Tunnel Closures
  [courtesy of Roni Rosenfeld]
- First-order Markov assumption
- Conditional independence assumptions
Mixture Model for Time Series Data

We could treat each (tunnel state, travel time) pair as independent. This corresponds to a Naïve Bayes model with a single feature (travel time).

\[ p(O, S, S, O, C, 2m, 3m, 18m, 9m, 27m) = (0.8 \times 0.2 \times 0.1 \times 0.03 \times \ldots) \]
Hidden Markov Model

A Hidden Markov Model (HMM) provides a joint distribution over the tunnel states / travel times with an assumption of dependence between adjacent tunnel states.

\[ p(O, S, S, O, C, 2m, 3m, 18m, 9m, 27m) = (0.8 \times 0.08 \times 0.2 \times 0.7 \times 0.03 \times \ldots) \]
From Mixture Model to HMM

"Naïve Bayes":

\[ P(X, Y) = \prod_{t=1}^{T} P(X_t|Y_t) p(Y_t) \]

HMM:

\[ P(X, Y) = P(Y_1) \left( \prod_{t=1}^{T} P(X_t|Y_t) \right) \left( \prod_{t=2}^{T} p(Y_t|Y_{t-1}) \right) \]
SUPERVISED LEARNING FOR HMMS
Recipe for Closed-form MLE

1. Assume data was generated i.i.d. from some model (i.e. write the generative story)
   \[ x^{(i)} \sim p(x|\theta) \]

2. Write log-likelihood
   \[ l(\theta) = \log p(x^{(1)}|\theta) + \ldots + \log p(x^{(N)}|\theta) \]

3. Compute partial derivatives (i.e. gradient)
   \[ \frac{\partial l(\theta)}{\partial \theta_1} = \ldots \]
   \[ \frac{\partial l(\theta)}{\partial \theta_2} = \ldots \]
   \[ \ldots \]
   \[ \frac{\partial l(\theta)}{\partial \theta_M} = \ldots \]

4. Set derivatives to zero and solve for \( \theta \)
   \[ \frac{\partial l(\theta)}{\partial \theta_m} = 0 \text{ for all } m \in \{1, \ldots, M\} \]
   \[ \theta^{\text{MLE}} = \text{solution to system of } M \text{ equations and } M \text{ variables} \]

5. Compute the second derivative and check that \( l(\theta) \) is concave down at \( \theta^{\text{MLE}} \)
MLE of Categorical Distribution

1. Suppose we have a dataset obtained by repeatedly rolling a $M$-sided (weighted) die $N$ times. That is, we have data

$$\mathcal{D} = \{x^{(i)}\}_{i=1}^{N}$$

where $x^{(i)} \in \{1, \ldots, M\}$ and $x^{(i)} \sim \text{Categorical}(\phi)$.

2. A random variable is Categorical written $X \sim \text{Categorical}(\phi)$ iff

$$P(X = x) = p(x; \phi) = \phi_x$$

where $x \in \{1, \ldots, M\}$ and $\sum_{m=1}^{M} \phi_m = 1$. The log-likelihood of the data becomes:

$$\ell(\phi) = \sum_{i=1}^{N} \log \phi_{x^{(i)}} \quad \text{s.t.} \quad \sum_{m=1}^{M} \phi_m = 1$$

3. Solving this constrained optimization problem yields the maximum likelihood estimator (MLE):

$$\phi^{MLE}_m = \frac{N_{x=m}}{N} = \frac{\sum_{i=1}^{N} \mathbb{I}(x^{(i)} = m)}{N}$$