

# Generative Approach to Classification: Naïve Bayes

## Estimating Probabilities from Data: MLE and MAP

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# Admin

- HWK 1: due today.
- Recitation: Tue, 5:00 – 6:30 (see Piazza post)

# Estimating Probabilities from Data: MLE and MAP

Useful Readings:

Mitchell, [http://www.cs.cmu.edu/%7Etom/mlbook/Joint\\_MLE\\_MAP.pdf](http://www.cs.cmu.edu/%7Etom/mlbook/Joint_MLE_MAP.pdf)

Murphy, chapters 3,4

# The Joint Distribution

Example: Boolean variables A,B,C

- The key to building probabilistic models is to define a set of random variables, and to consider the joint probability distribution over them.

A	B	C	Prob
0	0	0	0.30
0	0	1	0.05
0	1	0	0.10
0	1	1	0.05
1	0	0	0.05
1	0	1	0.10
1	1	0	0.25
1	1	1	0.10

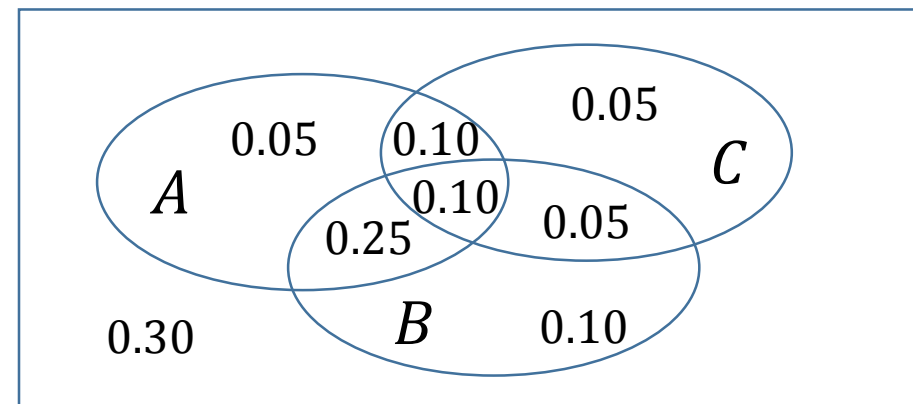
# The Joint Distribution

Example: Boolean variables A,B,C

Recipe for making a joint distribution of  $M$  variables:

1. Make a truth table listing all combinations of values ( $M$  Boolean variables  $\rightarrow 2^M$  rows).
2. For each combination of values, say how probable it is.
3. By the axioms of probability, these probabilities must sum to 1.

A	B	C	Prob
0	0	0	0.30
0	0	1	0.05
0	1	0	0.10
0	1	1	0.05
1	0	0	0.05
1	0	1	0.10
1	1	0	0.25
1	1	1	0.10



# Using the Joint Distribution

Once we have the Joint Distribution, can ask for the probability of **any** logical expression involving these variables

College Degree	Hours worked	Wealth	prob
No	40.5-	Medium	0.253122
No	40.5-	Rich	0.0245895
No	40.5+	Medium	0.0421768
No	40.5+	Rich	0.0116293
Yes	40.5-	Medium	0.331313
Yes	40.5-	Rich	0.0971295
Yes	40.5+	Medium	0.134106
Yes	40.5+	Rich	0.105933

$$P(E) = \sum_{\text{rows matching } E} P(\text{row})$$

# Using the Joint Distribution

Once we have the Joint Distribution, can ask for the probability of **any** logical expression involving these variables

$$P(\text{College \& Medium}) = 0.4654$$

College Degree	Hours worked	Wealth	prob
No	40.5-	Medium	0.253122
No	40.5-	Rich	0.0245895
No	40.5+	Medium	0.0421768
No	40.5+	Rich	0.0116293
Yes	40.5-	Medium	0.331313
Yes	40.5-	Rich	0.0971295
Yes	40.5+	Medium	0.134106
Yes	40.5+	Rich	0.105933

$$P(E) = \sum_{\text{rows matching } E} P(\text{row})$$

# Using the Joint Distribution

Once we have the Joint Distribution, can ask for the probability of **any** logical expression involving these variables

$$P(\text{Medium}) = 0.7604$$

College Degree	Hours worked	Wealth	prob
No	40.5-	Medium	0.253122
No	40.5-	Rich	0.0245895
No	40.5+	Medium	0.0421768
No	40.5+	Rich	0.0116293
Yes	40.5-	Medium	0.331313
Yes	40.5-	Rich	0.0971295
Yes	40.5+	Medium	0.134106
Yes	40.5+	Rich	0.105933

$$P(E) = \sum_{\text{rows matching } E} P(\text{row})$$



# Inference with the Joint Distribution

Once we have the Joint Distribution, can ask for the probability of **any** logical expression involving these variables

$$P(\text{College} \mid \text{Medium}) = \frac{0.4654}{0.7604} = 0.612$$

College Degree	Hours worked	Wealth	prob
No	40.5-	Medium	0.253122
No	40.5-	Rich	0.0245895
No	40.5+	Medium	0.0421768
No	40.5+	Rich	0.0116293
Yes	40.5-	Medium	0.331313
Yes	40.5-	Rich	0.0971295
Yes	40.5+	Medium	0.134106
Yes	40.5+	Rich	0.105933

$$P(E_1 \mid E_2) = \frac{P(E_1 \wedge E_2)}{P(E_2)} = \frac{\sum_{\text{rows matching } E_1 \text{ and } E_2} P(\text{row})}{\sum_{\text{rows matching } E_2} P(\text{row})}$$

# Learning and the Joint Distribution

Suppose we want to learn the function  $f: \langle C, H \rangle \rightarrow W$

Equivalently,  $P(W \mid C, H)$

One solution: learn joint distribution from data, calculate  $P(W \mid C, H)$

College Degree	Hours worked	Wealth	prob
No	40.5-	Medium	0.253122
No	40.5-	Rich	0.0245895
No	40.5+	Medium	0.0421768
No	40.5+	Rich	0.0116293
Yes	40.5-	Medium	0.331313
Yes	40.5-	Rich	0.0971295
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Yes	40.5+	Rich	0.105933

$$\text{e.g., } P(W = \text{rich} \mid C = \text{no}, H = 40.5 -) = \frac{0.0245895}{0.0245895 + 0.253122}$$

# Idea: learn classifiers by learning $P(Y | X)$

Consider  $Y = \text{Wealth}$

$X = \langle \text{CollegeDegree}, \text{HoursWorked} \rangle$

College Degree	Hours worked	Wealth	prob
No	40.5-	Medium	0.253122
No	40.5-	Rich	0.0245895
No	40.5+	Medium	0.0421768
No	40.5+	Rich	0.0116293
Yes	40.5-	Medium	0.331313
Yes	40.5-	Rich	0.0971295
Yes	40.5+	Medium	0.134106
Yes	40.5+	Rich	0.105933

College Degree	Hours worked	$P(\text{rich} C, HW)$	$P(\text{medium} C, HW)$
No	< 40.5	.09	.91
No	> 40.5	.21	.79
Yes	< 40.5	.23	.77
Yes	> 40.5	.38	.62

# Estimating Probabilities from Data

MLE and MAP

# Estimating the Bias of a Coin

**Problem:** Assume we can flip a coin with bias  $\theta$  several times. Estimate the probability that it turns out heads when we flip it?

Each flip yields a Boolean value for  $X$ ,  $X \sim \text{Bernoulli}(\theta)$

Bernoulli Random Variable  $P(X = 1) = \theta$ ;  $P(X = 0) = 1 - \theta$

We flip it repeatedly, observing the outcome:

- It turns Heads (i.e.  $X=1$ )  $\alpha_H$  times
- It turns Tails (i.e.  $X=0$ )  $\alpha_T$  times

How can we estimate the probability of heads  $\theta = P(X = 1)$ ?



$X=1$

$X=0$

# Estimating the Bias of a Coin



**Problem:** Assume we can flip a coin with bias  $\theta$  several times. How can we estimate the probability that it turns out heads when we flip it?

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- It turns Tails (i.e.  $X=0$ )  $\alpha_T$  times

How can we estimate the probability of heads  $\theta = P(X = 1)$ ?

Two Cases:

- Case 1: 100 flips.      E.g., 51 Heads ( $X=1$ ) and 49 tails ( $X=0$ )
- Case 2: 3 flips.      E.g., 2 Heads ( $X=1$ ) and 1 tails ( $X=0$ )

# Principles of Estimating Probabilities



**Principle 1: Maximum Likelihood Estimation** E.g., 51 Heads ( $X=1$ ) and 49 tails ( $X=0$ )

Choose parameter  $\hat{\theta}$  that maximizes likelihood of observed data  $P(\text{data}|\hat{\theta})$

$$\hat{\theta}_{\text{MLE}} = \frac{\alpha_H}{\alpha_T + \alpha_H}$$

**Principle 2: Maximum A posteriori Probability** E.g., 2 Heads ( $X=1$ ) and 1 tails ( $X=0$ )

Choose parameter  $\hat{\theta}$  that maximizes likelihood the posterior prob  $P(\hat{\theta}|\text{data})$

$$\hat{\theta}_{\text{MAP}} = \frac{\alpha_H + \# \text{halucinated\_Hs}}{(\alpha_T + \# \text{halucinated\_Ts}) + (\alpha_H + \# \text{halucinated\_Hs})}$$

# Principles of Estimating Probabilities



## Principle 1: Maximum Likelihood Estimation

E.g., 51 Heads ( $X=1$ ) and 49 tails ( $X=0$ )

Choose parameter  $\hat{\theta}$  that maximizes likelihood of observed data  $P(\text{data}|\hat{\theta})$

$$\hat{\theta}_{\text{MLE}} = \frac{\alpha_H}{\alpha_T + \alpha_H}$$

## Principle 2: Maximum A posteriori Probability

E.g., 2 Heads ( $X=1$ ) and 1 tails ( $X=0$ )

Choose parameter  $\hat{\theta}$  that maximizes likelihood the posterior prob  $P(\hat{\theta}|\text{data})$

$$\hat{\theta}_{\text{MAP}} = \frac{\alpha_H + \text{\#halucinated\_Hs}}{(\alpha_T + \text{\#halucinated\_Ts}) + (\alpha_H + \text{\#halucinated\_Hs})}$$



# Maximum Likelihood Estimation for Bernoulli Variables

$$P(X = 1) = \theta \quad P(X = 0) = 1 - \theta$$

Data  $D$ :  $\{1, 0, 0, 1, \dots\}$



Flips produce data  $D$  with  $\alpha_H$  heads ( $X=1$ ) and  $\alpha_T$  tails ( $X=0$ )

Flips are **i.i.d.**:

- independent events
- identically distributed according to the Bernoulli distribution

**MLE estimate: choose the value of  $\theta$  that makes  $D$  most probable.**

Intuition: we are more likely to observe data  $D$  if we are in a world where the appearance of this data is highly probable. Therefore, we should estimate  $\theta$  by assigning it whatever value maximizes the probability of having observed  $D$ .

# Maximum Likelihood Estimation for Bernoulli Variables

$$P(X = 1) = \theta \quad P(X = 0) = 1 - \theta$$

Data  $D$ :  $\{1, 0, 0, 1, \dots\}$



Flips produce data  $D$  with  $\alpha_H$  heads ( $X=1$ ) and  $\alpha_T$  tails ( $X=0$ )

Flips are **i.i.d.**:

- independent events
- identically distributed according to the Bernoulli distribution

Therefore  $P(D|\theta) = \theta(1 - \theta)(1 - \theta)\theta \dots = \theta^{\alpha_H}(1 - \theta)^{\alpha_T}$

$$\hat{\theta}_{MLE} = \operatorname{argmax}_{\theta} P(D|\theta)$$

$$\hat{\theta}_{MLE} = \operatorname{argmax}_{\theta} \ln P(D|\theta)$$

# Maximum Likelihood Estimation for Bernoulli Variables

$$P(X = 1) = \theta \quad P(X = 0) = 1 - \theta$$

Data  $D: \{1, 0, 0, 1, \dots\}$        $\alpha_H$  heads and  $\alpha_T$  tails



$$\begin{aligned}\hat{\theta}_{MLE} &= \operatorname{argmax}_{\theta} \ln P(D|\theta) \\ &= \operatorname{argmax}_{\theta} \ln[\theta^{\alpha_H}(1 - \theta)^{\alpha_T}]\end{aligned}$$

Set derivative to 0.       $\frac{d}{d\theta} \ln P(D|\theta) = 0$

$$\frac{d}{d\theta} \ln P(D|\theta) = \frac{d}{d\theta} [\alpha_H \ln \theta + \alpha_T \ln(1 - \theta)] = \frac{\alpha_H}{\theta} - \frac{\alpha_T}{1 - \theta}$$

$$\frac{d}{d\theta} \ln \theta = \frac{1}{\theta}$$

Therefore       $\hat{\theta}_{MLE} = \frac{\alpha_H}{\alpha_T + \alpha_H}$

# Summary: MLE for Bernoulli Variables

**Problem:** Assume we can flip a coin with bias  $\theta$  several times. Estimate the probability that it turns out heads when we flip it?



$X=1$

$X=0$

Each flip yields a Boolean value for  $X$ ,  $X \sim \text{Bernoulli}(\theta)$

Bernoulli Random Variable  $P(X = 1) = \theta$ ;  $P(X = 0) = 1 - \theta$

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

Data  $D$  of i.i.d flips produces  $\alpha_H$  heads ( $X=1$ ) and  $\alpha_T$  tails ( $X=0$ )

Therefore  $P(D|\theta) = (\alpha_1, \alpha_0|\theta) = \theta^{\alpha_H} (1 - \theta)^{\alpha_T}$

$$\hat{\theta}_{\text{MLE}} = \operatorname{argmax}_{\theta} P(D|\theta) = \frac{\alpha_H}{\alpha_T + \alpha_H}$$

# High Probability Bound, Sample Complexity

**Problem:** Assume we can flip a coin with bias  $\theta$  several times. Estimate the probability that it turns out heads when we flip it?



Data  $D: \{1, 0, 0, 1, \dots\}$

$\alpha_H$  heads and  $\alpha_T$  tails;  $n = \alpha_0 + \alpha_1$

$$\hat{\theta}_{MLE} = \frac{\alpha_H}{\alpha_T + \alpha_H}$$

$X=1$

$X=0$

$$P(X = 1) = \theta$$

**Hoeffding Inequality:**

$$\text{For any } \epsilon > 0, \quad P(|\hat{\theta}_{MLE} - \theta| \geq \epsilon) \leq 2 e^{-2n\epsilon^2}$$

**High Probability Bound:** Want to know the coin parameter  $\theta$  within  $\epsilon > 0$  with probability at least  $1 - \delta$ . How many flips?

$$\text{Set } P(|\hat{\theta}_{MLE} - \theta| \geq \epsilon) \leq 2 e^{-2n\epsilon^2} \leq \delta \quad \text{Solve for } n: n \geq \frac{\ln \frac{2}{\delta}}{2 \epsilon^2}$$

# Principles of Estimating Probabilities



## Principle 1: Maximum Likelihood Estimation

Choose parameter  $\hat{\theta}$  that maximizes likelihood of observed data  $P(\text{data}|\hat{\theta})$

$$\hat{\theta}_{\text{MLE}} = \frac{\alpha_H}{\alpha_T + \alpha_H}$$

## Principle 2: Maximum A posteriori Probability

Choose parameter  $\hat{\theta}$  that maximizes likelihood the posterior prob  $P(\hat{\theta}|\text{data})$

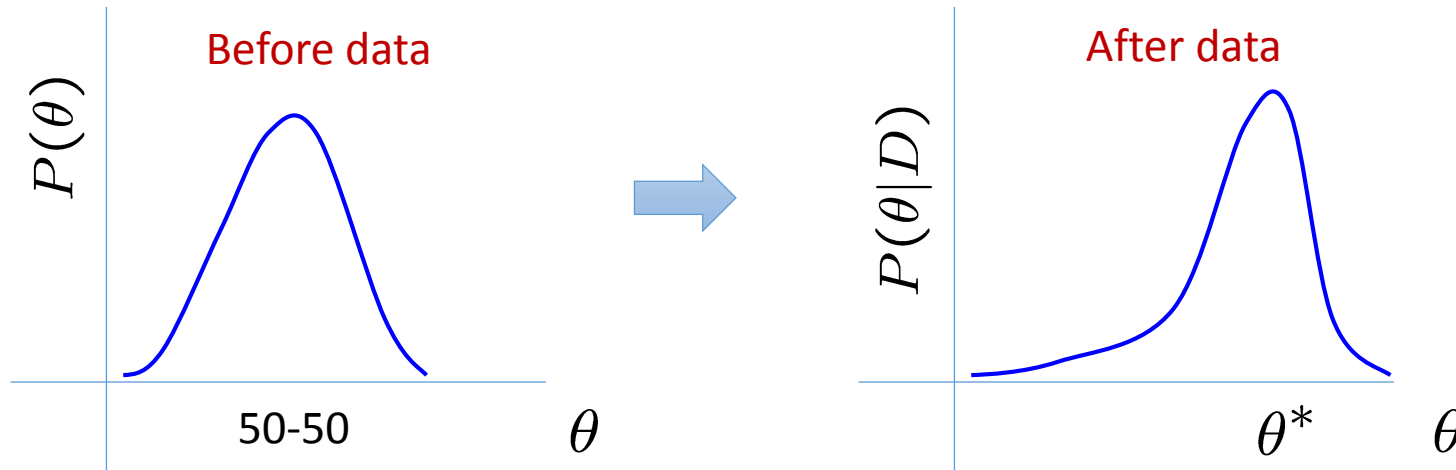
$$\hat{\theta}_{\text{MAP}} = \frac{\alpha_H + \# \text{halucinated\_Hs}}{(\alpha_T + \# \text{halucinated\_Ts}) + (\alpha_H + \# \text{halucinated\_Hs})}$$

# What if we have prior knowledge?



Prior Knowledge: E.g., I know that the coin is “close” to 50-50.

**MAP estimate:** we should choose the value of Theta that is most probable, given the observed data  $D$  and our prior assumptions summarized by  $P(\theta)$ .



# Bayesian Learning

Use Bayes Rule:

$$P(\theta|D) = \frac{P(D|\theta)P(\theta)}{P(D)}$$

Equivalently:

$$P(\theta|D) \propto P(D|\theta) \cdot P(\theta)$$

posterior      likelihood      prior



**Bayes, Thomas (1763)** An essay towards solving a problem in the doctrine of chances. *Philosophical Transactions of the Royal Society of London*, 53:370-418

**MAP estimate:** choose parameter  $\hat{\theta}$  that maximizes the posterior prob  $P(\hat{\theta}|\text{data})$ , i.e. it chooses the value that is most probable given observed data and prior belief



# Principles of Estimating Probabilities

## Principle 1: Maximum Likelihood Estimation (MLE)

Choose parameter  $\hat{\theta}$  that maximizes likelihood of observed data  $P(D|\hat{\theta})$

$$\hat{\theta}_{\text{MLE}} = \operatorname{argmax}_{\theta} P(D|\theta)$$

## Principle 2: Maximum A Posteriori Probability (MAP)

Choose parameter  $\hat{\theta}$  that maximizes the posterior prob  $P(\hat{\theta}|D)$ , i.e. it chooses the value that is most probable given observed data and prior belief

$$\hat{\theta}_{\text{MAP}} = \operatorname{argmax}_{\theta} P(\theta|D) = \operatorname{argmax}_{\theta} P(D|\theta)P(\theta)$$

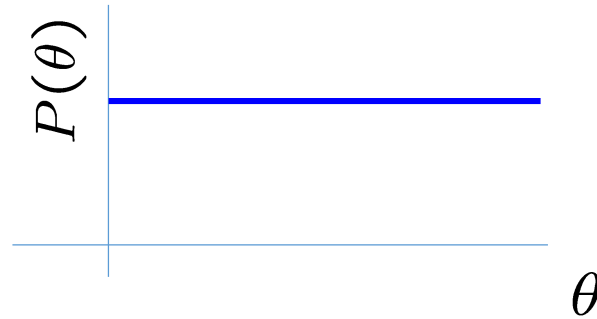
As  $n \rightarrow \infty$ , prior is forgotten

For small sample sizes, prior is important

# Which Prior Distribution?

- Prior represents the experts knowledge.
- Simple posterior form (engineer's approach).

Uninformative Prior



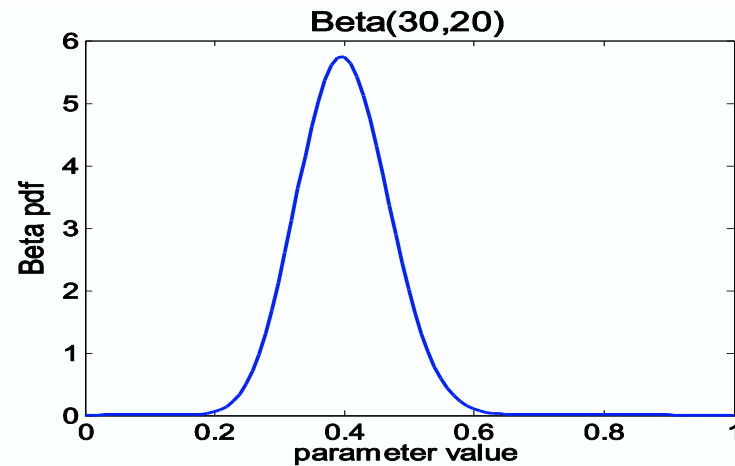
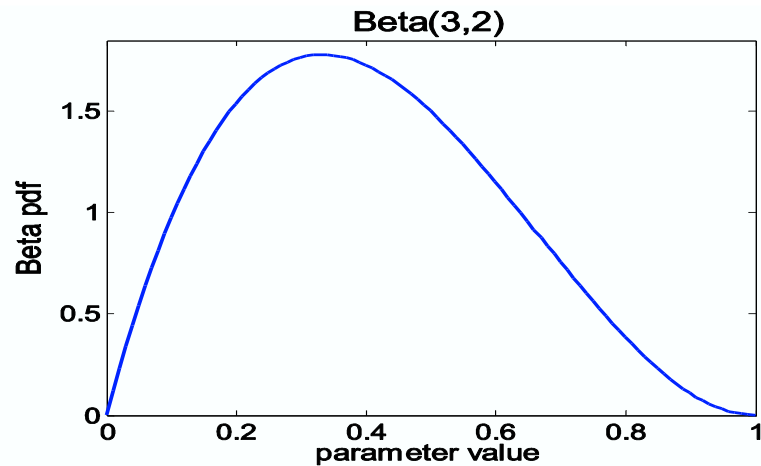
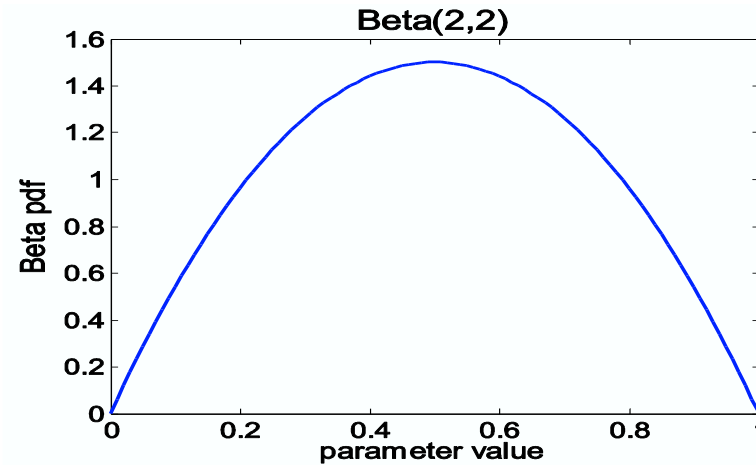
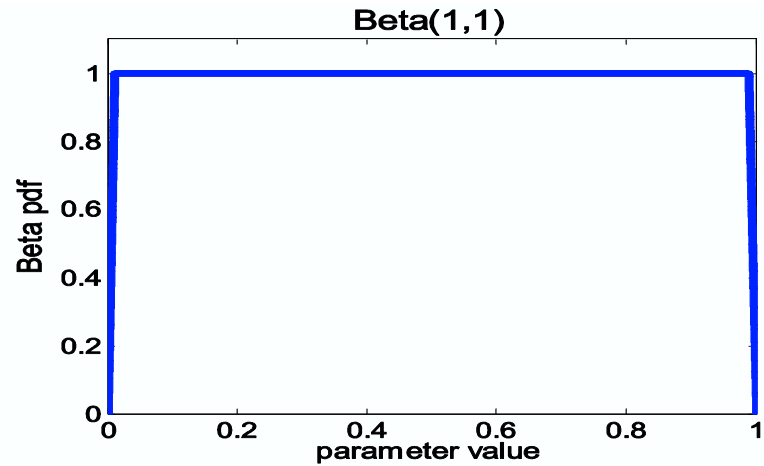
**Conjugate Prior**

- Closed-form expression of posterior.
- $P(\theta)$  and  $P(\theta|D)$  have **same** form.



# Beta Prior Distribution

Assume  $\theta \sim \text{Beta}(\beta_H, \beta_T)$  i.e.,  $P(\theta) = \frac{\theta^{\beta_H-1}(1-\theta)^{\beta_T-1}}{B(\beta_H, \beta_T)}$



More concentrated as values of  $\beta_H, \beta_T$  increase

# MAP Estimate for Bernoulli Variables with Beta Prior Distribution



Assume  $\theta \sim \text{Beta}(\beta_H, \beta_T)$  i.e.,  $P(\theta) = \frac{\theta^{\beta_H-1}(1-\theta)^{\beta_T-1}}{B(\beta_H, \beta_T)}$

Likelihood function  $P(D|\theta) = \theta^{\alpha_H}(1-\theta)^{\alpha_T}$

Posterior:  $P(\theta|D) \propto P(D|\theta)P(\theta)$

$$P(\theta|D) \propto \theta^{\alpha_H+\beta_H-1}(1-\theta)^{\alpha_T+\beta_T-1}$$

Interpretation: like MLE, but *hallucinating*  $\beta_H - 1$  additional heads &  $\beta_T - 1$  additional tails

$$\hat{\theta}_{\text{MAP}} = \frac{\alpha_H + \beta_H - 1}{(\alpha_T + \beta_T - 1) + (\alpha_H + \beta_H - 1)}$$

Note: as we get more sample effect of prior washed out.

# Conjugate Priors

Likelihood function:  $P(D|\theta)$

Prior:  $P(\theta)$

Posterior:  $P(\theta|D) \propto P(D|\theta)P(\theta)$

Conjugate Prior:  $P(\theta)$  is the conjugate prior for the likelihood function  $P(D|\theta)$  if the forms of  $P(\theta)$  and  $P(\theta|D)$  are the same.

# MAP Estimate for Bernoulli Variables with Beta Prior Distribution



Likelihood function  $P(D|\theta) = \theta^{\alpha_H}(1 - \theta)^{\alpha_T}$  (Binomial)

If prior is beta distribution,  $\theta \sim \text{Beta}(\beta_H, \beta_T)$  i.e.,  $P(\theta) = \frac{\theta^{\beta_H-1}(1-\theta)^{\beta_T-1}}{B(\beta_H, \beta_T)}$

then posterior :  $P(\theta|D) \propto P(D|\theta)P(\theta) \propto \theta^{\alpha_H+\beta_H-1}(1 - \theta)^{\alpha_T+\beta_T-1} \sim \text{Beta}(\alpha_H + \beta_H, \alpha_T + \beta_T)$

Therefore

$$\hat{\theta}_{\text{MAP}} = \frac{\alpha_H + \beta_H}{(\alpha_T + \beta_T - 1) + (\alpha_H + \beta_H - 1)}$$

Mode of Beta  
distribution

# MAP Estimate for Dice Rolling with Dirichlet Prior Distribution



**Dice Roll Problem: 6 outcomes instead of 2.**

Likelihood function is  $\sim \text{Multinomial}(\theta_1, \dots, \theta_k)$   $P(D|\theta) = \theta_1^{\alpha_1} \theta_2^{\alpha_2} \dots \theta_k^{\alpha_k}$

If prior is Dirichlet distribution,  $\theta \sim \text{Dirichlet}(\beta_1, \beta_2, \dots, \beta_k)$

$$P(\theta) = \frac{\prod_{i=1}^k \theta_i^{\beta_i-1}}{B(\beta_1, \beta_2, \dots, \beta_k)}$$

then posterior:

$$P(\theta|D) \propto P(D|\theta)P(\theta) \propto \text{Dirichlet}(\alpha_1 + \beta_1, \dots, \alpha_k + \beta_k)$$

For Multinomial, conjugate prior is Dirichlet.

# Principles of Estimating Probabilities

## Principle 1: Maximum Likelihood Estimation (MLE)

Choose parameter  $\hat{\theta}$  that maximizes likelihood of observed data  $P(D|\hat{\theta})$

$$\hat{\theta}_{\text{MLE}} = \operatorname{argmax}_{\theta} P(D|\theta)$$

## Principle 2: Maximum A Posteriori Probability (MAP)

Choose parameter  $\hat{\theta}$  that maximizes likelihood the posterior prob  $P(\hat{\theta}|D)$ , i.e. it chooses the value that is most probable given observed data and prior belief

$$\hat{\theta}_{\text{MAP}} = \operatorname{argmax}_{\theta} P(\theta|D) = \operatorname{argmax}_{\theta} P(D|\theta)P(\theta)$$

As  $n \rightarrow \infty$ , prior is forgotten

For small sample sizes, prior is important



# Bayesians vs. Frequentists

You are no good when sample is small



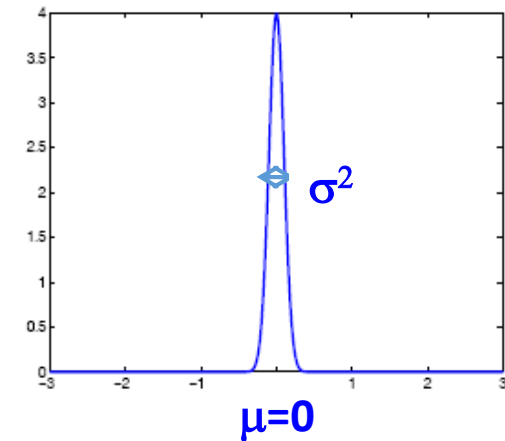
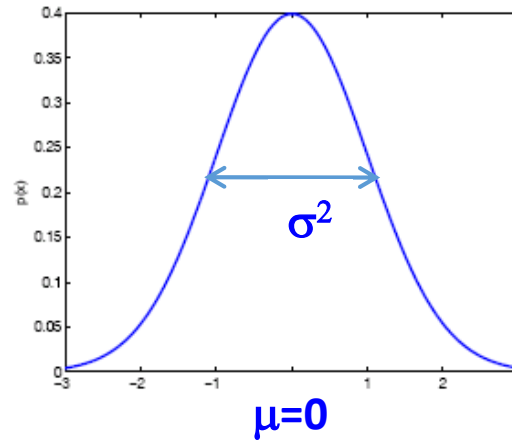
You give a different answer for different priors

# What About Continuous Random Variables?

## Gaussian Random Variable

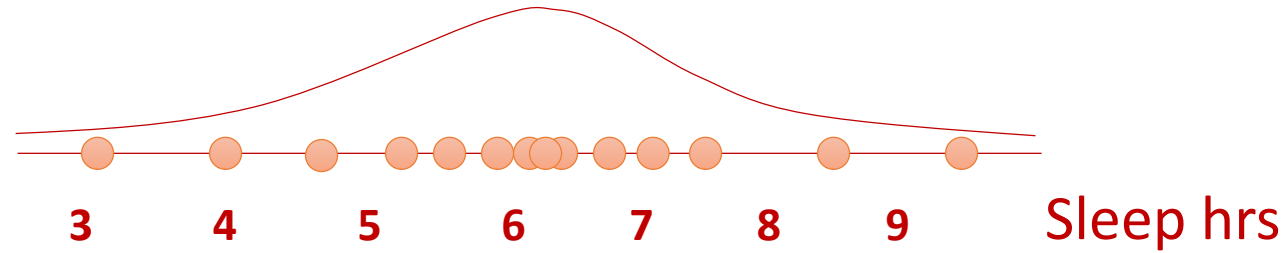
$X \sim N(\mu, \sigma)$ , then

$$p(x|\mu, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{\sigma^2}}$$



# What About Continuous Random Variables?

Observed data D:



Parameters:  $\mu$ - mean,  $\sigma^2$  variance

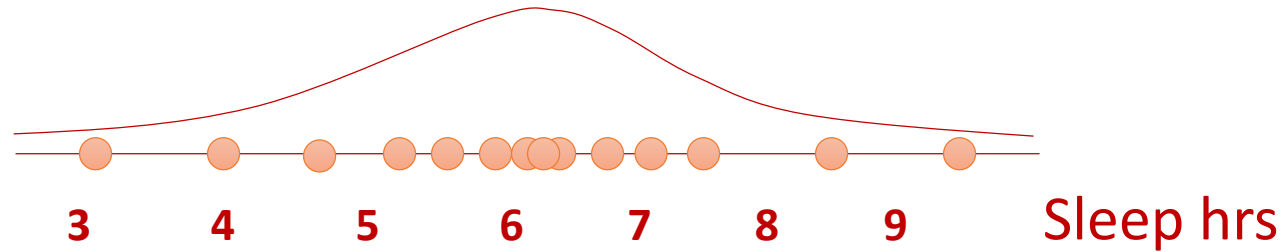
Sleep hours are **i.i.d.**:

- independent events
- identically distributed according to Gaussian distribution

Goal: estimate  $\mu$ ,  $\sigma$

# MLE for Mean of Gaussian

Observed data D:



Probability of **i.i.d.** samples  $D = \{x_1, \dots, x_N\}$   $P(D|\mu, \sigma) = \left(\frac{1}{\sigma\sqrt{2\pi}}\right)^N \prod_{\{i=1\dots N\}} e^{-\frac{(x_i-\mu)^2}{\sigma^2}}$

Log-likelihood of data  $\ln P(D|\mu, \sigma) = \ln \left(\frac{1}{\sigma\sqrt{2\pi}}\right)^N \prod_{\{i=1\dots N\}} e^{-\frac{(x_i-\mu)^2}{\sigma^2}}$

$$\ln P(D|\mu, \sigma) = -N \ln(\sigma\sqrt{2\pi}) - \sum_{\{i=1,\dots,N\}} \frac{(x_i - \mu)^2}{\sigma^2}$$

# MLE for Mean of Gaussian

Probability of **i.i.d.** samples  $D = \{x_1, \dots, x_N\}$   $P(D|\mu, \sigma) = \left(\frac{1}{\sigma\sqrt{2\pi}}\right)^N \prod_{\{i=1, \dots, N\}} e^{-\frac{(x_i - \mu)^2}{2\sigma^2}}$

$$\ln P(D|\mu, \sigma) = -N \ln(\sigma\sqrt{2\pi}) - \sum_{\{i=1, \dots, N\}} \frac{(x_i - \mu)^2}{2\sigma^2}$$

$$\frac{d}{d\mu} \ln P(D|\mu, \sigma) = - \sum_{\{i=1, \dots, N\}} \frac{d}{d\mu} \frac{(x_i - \mu)^2}{2\sigma^2} = 2 \sum_{\{i=1, \dots, N\}} \frac{(x_i - \mu)}{2\sigma^2}$$

Set  $\frac{d}{d\mu} \ln P(D|\mu, \sigma) = 0$       Therefore  $\sum_{\{i=1, \dots, N\}} (x_i - \mu) = 0$        $\hat{\mu}_{MLE} = \frac{\sum_i x_i}{N}$

# MLE for Variance of Gaussian

Probability of **i.i.d.** samples  $D = \{x_1, \dots, x_N\}$   $P(D|\mu, \sigma) = \left(\frac{1}{\sigma\sqrt{2\pi}}\right)^N \prod_{\{i=1\dots N\}} e^{-\frac{(x_i-\mu)^2}{2\sigma^2}}$

$$\ln P(D|\mu, \sigma) = -N \ln(\sigma\sqrt{2\pi}) - \sum_{\{i=1,\dots,N\}} \frac{(x_i - \mu)^2}{2\sigma^2}$$

$$\frac{d}{d\sigma} \ln P(D|\mu, \sigma) = -N \frac{d}{d\sigma} \ln(\sigma\sqrt{2\pi}) - \sum_{\{i=1,\dots,N\}} \frac{d}{d\sigma} \frac{(x_i - \mu)^2}{2\sigma^2} = -\frac{N}{\sigma} + 2 \sum_{\{i=1,\dots,N\}} \frac{(x_i - \mu)^2}{2\sigma^3}$$

Set  $\frac{d}{d\mu} \ln P(D|\mu, \sigma) = 0$       Therefore  $\hat{\sigma}^2_{\text{MLE}} = \frac{\sum_i (x_i - \hat{\mu})^2}{N}$

# Learning Gaussian Parameters

MLE:  $\hat{\sigma}^2_{\text{MLE}} = \frac{\sum_i (x_i - \mu)^2}{N}$

$$\hat{\mu}_{\text{MLE}} = \frac{\sum_i x_i}{N}$$

Bayesian learning/estimation is also possible.

Conjugate priors:

Mean: Gaussian prior

Variance: Wishart distribution

# What you should know

- MLE, MAP
- Coins, Dice, Gaussian