

6.825 Recitation Problems: Lec. 18

Solutions

December 12, 2001

Let n be the number of data points (in this example n is 8). Let j be the index of the data point with the hidden value. Let D_i be the i th data point.

$$\begin{aligned} \log Pr(D|M) &= \log(Pr(D, H = 0|M) + Pr(D, H = 1|M)) \\ &= \log(Pr(D|H = 0, M) * Pr(H = 0|M) + Pr(D|H = 1, M) * Pr(H = 1|M)) \\ &= \log((\prod_{i, i \neq j}^n Pr(D_i|M)) * Pr(D_j|H = 0, M) * Pr(H = 0|M) + (\prod_{i, i \neq j}^n Pr(D_i|M) * Pr(D_j|H = 0, M) * Pr(H = 1|M))) \\ &= \log((\prod_{i, i \neq j}^n Pr(D_i|M)) * (Pr(D_j|H = 0, M) * Pr(H = 0|M) + Pr(D_j|H = 1, M) * Pr(H = 1|M))) \\ &= \log((\prod_{i, i \neq j}^n Pr(D_i|M)) * (Pr(D_j, H = 0|M) + Pr(D_j, H = 1|M))) \\ &= \sum_{i, i \neq j}^n \log(Pr(D_i|M)) + \log(Pr(D_j, H = 0|M) + Pr(D_j, H = 1|M)) \\ &= 3\log 0.429 + 2\log 0.143 + 2\log 0.285 + \log(0.429 + 0.143) \end{aligned}$$

To do this, we had to make one assumption, and that is, for all data points D_i , $i \neq j$, D_i and H are conditionally independent given M . (So we went from $Pr(D_i|H = 0, M)$ to $Pr(D_i|M)$.) This makes sense and makes the calculation simpler.