

Q 1. Consider a biased coin toss. If $P(\text{heads}) = 0.6$, then $P(\text{tails}) = ?$

a) 0.4

b) 0.5

c) 0.6

d) 0.3

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a) 0.4



b) 0.5

c) 0.6

d) 0.3


Solution:

$$P(\text{tails}) = 1 - P(\text{heads}) = 1 - 0.6 = 0.4$$

Q 2. In a presidential election, there are 3 candidates, A, B and C. Based on our polling analysis, we estimate that A has a 30 percent chance of winning the election, while B has a 40 percent chance of winning. What is the probability that either A or B win the election?

- a) 50%
- b) 70%
- c) 40%
- d) 100%

Q 2. In a presidential election, there are 3 candidates, A, B and C. Based on our polling analysis, we estimate that A has a 30 percent chance of winning the election, while B has a 40 percent chance of winning. What is the probability that either A or B win the election?

- a) 50%
- b) 70% 
- c) 40%
- d) 100%

Solution:

$$\begin{aligned} &P(\text{A wins or B wins}) \\ &= P(\{A \text{ wins}\} \cup \{B \text{ wins}\}) \\ &= P(A \text{ wins}) + P(B \text{ wins}) \quad \dots \text{ (Note that A and B cannot win at the same time)} \\ &= 70 \text{ percent} \end{aligned}$$

Q 3. What is the probability of selecting a black card or a number 6 from a deck of 52 cards?

a) $26 / 52$

b) $4 / 52$

c) $30 / 52$

d) $28 / 52$

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b) $4 / 52$

c) $30 / 52$

d) $28 / 52$ 

Solution:

We need to find out $P(\text{card is black or card has number 6})$

$P(\text{card is black}) = 26/52$ (either red or black)

$P(\text{card has number 6}) = 4/52$ (6 of clubs or 6 of diamonds or 6 of hearts or 6 of spades)

$P(\text{card is black and has number 6}) = 2/52$ (6 of clubs or 6 spades)

$P(\{\text{card is black}\} \cup \{\text{card has number 6}\})$

$= P(\text{card is black}) + P(\text{card has number 6}) - P(\{\text{card is black}\} \text{ and } \{\text{card has number 6}\})$

$= 26 / 52 + 4 / 52 - 2 / 52$

$= \mathbf{28 / 52}$

Q 4. Consider the joint probability distribution given below.

What is the probability that the temperature is hot given the weather is cloudy?

- a) $40/365$
- b) $2/5$
- c) $3/5$
- d) $195/365$

	weather = sunny	weather = cloudy	weather = rainy
temp= hot	$150/365$	$40/365$	$5/365$
temp = cold	$50/365$	$60/365$	$60/365$

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d) $195/365$

	weather = sunny	weather = cloudy	weather = rainy
temp= hot	$150/365$	$40/365$	$5/365$
temp = cold	$50/365$	$60/365$	$60/365$

Solution:

$P(\text{temp} = \text{hot} \mid \text{weather} = \text{cloudy})$

$= P(\text{temp} = \text{hot}, \text{weather} = \text{cloudy}) / P(\text{weather} = \text{cloudy})$

From the table, $P(\text{temp} = \text{hot}, \text{weather} = \text{cloudy}) = 40/365$

$P(\text{weather} = \text{cloudy}) = P(\text{temp} = \text{hot}, \text{weather} = \text{cloudy}) + P(\text{temp} = \text{cold}, \text{weather} = \text{cloudy}) = 100/365$

Hence, $P(\text{temp} = \text{hot} \mid \text{weather} = \text{cloudy}) = (40/365) / (100/365) = \mathbf{2/5}$

Q 5. Of a company's employees, 30% are women and 6% are married women. Suppose an employee is selected at random. If the employee selected is a woman, what is the probability that she is married?

- a) 0.06
- b) 0.3
- c) 0.2
- d) 0.24

Q 5. Of a company's employees, 30% are women and 6% are married women. Suppose an employee is selected at random. If the employee selected is a woman, what is the probability that she is married?

a) 0.06

b) 0.3

c) 0.2 

d) 0.24

Solution:

$P(\text{Employee selected is Married} \mid \text{Employee selected is a woman})$


$= P(\text{Employee selected is Married and Employee selected is a woman}) / P(\text{Employee selected is a woman})$

$= 0.06 / 0.30 = 0.2$

Q 6. It is estimated that 50% of emails are spam emails. Some software has been applied to filter these spam emails before they reach your inbox. A certain brand of software claims that it can detect 99% of spam emails, and the probability for a false positive (a non-spam email detected as spam) is 5%. Now if an email is detected as spam, then what is the probability that it is in fact a non-spam email?

- a) $5 / 104$
- b) $95 / 100$
- c) $1 / 100$
- d) $1 / 2$

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- a) $5 / 104$ 
- b) $95 / 100$
- c) $1 / 100$
- d) $1 / 2$

Solution:

Define events

A = event that an email is detected as spam,

B = event that an email is spam,

B^c = event that an email is not spam.

We are given that, $P(B) = P(B^c) = 0.5$,

$P(A | B) = 0.99$,

$P(A | B^c) = 0.05$.

Hence by the Bayes's formula, we have

$P(B^c | A)$

$= P(A | B^c) * P(B^c) / (P(A | B) * P(B) + P(A | B^c) * P(B^c))$

$= 0.05 \times 0.5 / (0.05 \times 0.5 + 0.99 \times 0.5)$

$= 5 / 104$

Q 7. If a fair coin is tossed three times, find the probability of getting 2 heads and a tail.

a) $1 / 8$

b) $2 / 8$


c) $3 / 8$

d) $5 / 8$

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a) $1 / 8$

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c) $3 / 8$ 

d) $5 / 8$

Solution:

$$P(H) = P(T) = 0.5$$

Each coin toss is independent of each other.

Hence, probability of getting 2 heads and a tail is given by

$$P(\text{THH}) + P(\text{HTH}) + P(\text{HHT}) = 3 * P(H) * P(H) * P(T) = \mathbf{3 / 8}$$

Q 8. On a multiple choice test, problem A has 4 choices, while problem B has 3. Assume that each problem has 1 correct answer. What is the probability of guessing the correct answer to both of the problems?

- a) $1/4 + 1/3$
- b) $1/4 * 1/3$
- c) $1/4 * 3/4 + 1/3 * 2/3$
- d) None of the above

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- b) $1/4 * 1/3$ ←
- c) $1/4 * 3/4 + 1/3 * 2/3$
- d) None of the above

Solution: The two events are independent.

Q 9. Consider a fair die, and the following three events:

$X =$ rolling any of $\{1, 2\}$

$Y =$ rolling any of $\{2, 4, 6\}$

$Z =$ rolling any of $\{1, 4\}$

In other words,

$P(X) = 1/3$, $P(Y) = 1/2$, $P(Z) = 1/3$.

Are events X and Y independent? Are events X and Y independent given event Z ?

- a) Yes, Yes
- b) No, No
- c) Yes, No
- d) No, Yes

Q 9. Consider a fair die, and the following three events:

X = rolling any of $\{1, 2\}$

Y = rolling any of $\{2, 4, 6\}$

Z = rolling any of $\{1, 4\}$

In other words,

$P(X) = 1/3$, $P(Y) = 1/2$, $P(Z) = 1/3$.

Are events X and Y independent? Are events X and Y independent given event Z ?

$$P(X, Y) = P(X)P(Y) = \frac{1}{6}$$

a) Yes, Yes

b) No, No

c) Yes, No 

d) No, Yes

So, X and Y are independent.

$$P(X|Z) = \frac{1}{2}, P(Y|Z) = \frac{1}{2}, P(X, Y|Z) = P(\{2\}|Z) = 0$$

So, X and Y are not conditionally independent given event Z .

Q 10. Bag-of-Words

We have a piece a text.

"It was the best of times, it was the worst of times."

Suppose our vocabulary is

["it", "was", "best", "of", "times", "worst"]

What is the bag of words representation of this text?

a) [2, 2, 1, 2, 2, 1]

b) [2, 2, 1, 2, 2, 1] / 6

c) [2, 2, 1, 2, 2, 1] / 10

d) [1, 1, 2, 1, 1, 2] / 10

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c) [2, 2, 1, 2, 2, 1] / 10 

d) [1, 1, 2, 1, 1, 2] / 10

$$Z = \sum_w c(w, d) = 2 + 2 + 1 + 2 + 2 + 1 = 10$$

Q 11. tf-idf

We have a corpus containing only the following documents.

Document ID 1: "A time to plant and a time to reap"

Document ID 2: "Time for you and time for me"

Document ID 3: "Time flies"

Given that the stemmed version of the word "flies" is the term "fly", what is the tf-idf of "fly" in document 3?

- a) $\log(3)$
- b) $\frac{1}{3} \log(3)$
- c) $\log(2)$
- d) $\frac{1}{2} \log(2)$

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Document ID 3: "Time flies"

Given that the stemmed version of the word "flies" is the term "fly", what is the tf-idf of "fly" in document 3?

- a) $\log(3)$ 
- b) $1/3 \log(3)$
- c) $\log(2)$
- d) $1/2 \log(2)$

Solution:

tf = 1

idf = $\log(3)$


Q 12. Given the following two document vectors, what is their cosine similarity?

$$v_a = \begin{bmatrix} 0.5 \\ 1 \\ 2 \end{bmatrix} \quad v_b = \begin{bmatrix} 2 \\ 1 \\ 0.5 \end{bmatrix}$$

- a) 0.571
- b) 0.99
- c) 1.909
- d) -0.99

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- a) 0.571 
- b) 0.99
- c) 1.909
- d) -0.99

Solution:

$$\cos \theta = \frac{v_a^T \cdot v_b}{\|v_a\|_2 \cdot \|v_b\|_2} = \frac{v_a^T \cdot v_b}{\sqrt{v_a^T \cdot v_a} \cdot \sqrt{v_b^T \cdot v_b}} = \frac{0.5 \cdot 2 + 1 \cdot 1 + 2 \cdot 0.5}{\sqrt{0.25 + 1 + 4} \cdot \sqrt{4 + 1 + 0.25}} = \frac{3}{5.25} = 0.571$$

Q 13. Unigram

Suppose *the dog ran away* is our training corpus. What is $P(\text{ran away})$ if we use a unigram model?

- a) 0
- b) $1/2$
- c) $1/4$
- d) $1/16$

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a) 0

b) $1/2$

c) $1/4$

d) $1/16$ ←

$$P(\text{ran away}) = P(\text{ran})P(\text{away}) = \frac{1}{4} \cdot \frac{1}{4} = \frac{1}{16}$$

Q 14. Smoothing

Suppose *the dog ran away* is our training corpus. What is $P(\text{ran} | \text{dog})$ if we use a bigram model with Laplace Smoothing?

- a) $1/4$
- b) 1
- c) $2/5$
- d) $1/2$

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a) $1/4$

b) 1

c) $2/5$ 

d) $1/2$

Solution:

$$P(\text{ran} | \text{dog}) = \frac{|\text{ran dog}| + \alpha}{|\text{dog}| + \alpha * |V|} = \frac{1+1}{1+1*4} = \frac{2}{5}$$

Q 15. Consider we choose number Uniformly from a set $\{1,2,3,4, \dots,\theta\}$ (θ is an integer) with replacement. Suppose the numbers we choose are 2,5,7, then based on MLE, what value of θ do you estimate?

- a) 3
- b) 5
- c) 7
- d) 9

Q 15. Consider we choose number Uniformly from a set $\{1,2,3,4, \dots,\theta\}$ (θ is an integer) with replacement. Suppose the numbers we choose are 2,5,7, then based on MLE, what value of θ do you estimate?

a) 3

b) 5

c) 7 

d) 9

Solution:

'Uniform' \Rightarrow $P(x|\theta) = 1/\theta$ if $x \leq \theta$;

$P(x|\theta) = 0$ if $x > \theta$.

$P(2|\theta) * P(5|\theta) * P(7|\theta) = (1/\theta)^3$ if $\theta \geq 7$

$P(2|\theta) * P(5|\theta) * P(7|\theta) = 0$ otherwise

Thus, to make it largest, we choose $\theta = 7$.

Q 16. For the above example, if beforehand we know that $\theta \sim \text{Pr}$, that $\text{Pr}(\theta=5) = 1/2$, $\text{Pr}(\theta=8) = 1/6$, $\text{Pr}(\theta=9) = 1/2$. Then after we see the numbers we choose are 2,5,7, what value of θ do you think it is most likely to be?

- a) 5
- b) 7
- c) 8
- d) 9

Q 16. For the above example, if beforehand we know that $\theta \sim \text{Pr}$, that $\text{Pr}(\theta=5) = 1/2$, $\text{Pr}(\theta=8) = 1/6$, $\text{Pr}(\theta=9) = 1/2$. Then after we see the numbers we choose are 2,5,7, what value of θ do you think it is most likely to be?

a) 5

b) 7

c) 8

d) 9 

Solution:

$$\theta = 5: P(2|5) * P(5|5) * P(7|5) * \text{Pr}(\theta=5) = 0 \quad \text{since } P(7|5) = 0$$

$$\theta = 7: P(2|7) * P(5|7) * P(7|7) * \text{Pr}(\theta=7) = 0 \quad \text{since } P(\theta=7) = 0$$

$$\theta = 8: P(2|8) * P(5|8) * P(7|8) * \text{Pr}(\theta=8) = (1/8)^3 * 1/6 = 0.000326$$

$$\theta = 9: P(2|9) * P(5|9) * P(7|9) * \text{Pr}(\theta=9) = (1/9)^3 * 1/2 = 0.000686$$

Thus, we choose $\theta = 9$ to maximize


Q 17. Consider a classification problem with $n = 32$, $y \in \{1, 2, 3, \dots, n\}$, and two binary features, $x_1, x_2 \in \{0,1\}$. Suppose $P(Y=y) = 1/32$, $P(x_1 = 1 | Y = y) = y/46$, $P(x_2 = 1 | Y = y) = y/62$. Which class will naive Bayes classifier produce on a test item with $x_1 = 1$ and $x_2 = 0$?

- a) 16
- b) 26
- c) 31
- d) 32

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a) 16

b) 26

c) 31 

d) 32

Solution:

$$\begin{aligned} P(y|x_1 = 1, x_2 = 0) &\propto P(x_1 = 1, x_2 = 0 | y) * P(y) = P(x_1 = 1 | y) P(x_2 = 0 | y) * P(y) \\ &= y/46 * (1-y/62) * 1/32 \end{aligned}$$

Maximize above formula $\Rightarrow y = 31$

Q 18. Consider the problem of detecting if an email message contains a virus. Say we use four random variables to model this problem: Boolean (binary) class variable V indicates if the message contains a virus or not, and three Boolean feature variables: A, B, C . We decide to use a Naive Bayes Classifier to solve this problem so we create a Bayesian network with arcs from V to each of A, B, C . Their associated CPTs (Conditional Probability Table) are created from the following data:

$$P\{V=1\} = 0.92,$$

$$P\{A=1 | V=1\} = 0.65,$$

$$P\{A=1 | V=0\} = 0.9,$$

$$P\{B=1 | V=1\} = 0.32,$$

$$P\{B=1 | V=0\} = 0.78,$$

$$P\{C=1 | V=1\} = 0.12,$$

$$P\{C=1 | V=0\} = 0.94.$$

Compute $P\{A=a, B=b, C=c\}$ for $a, b, c = 1, 0, 1$.

a) 0.0637

b) 0.0149


c) 0.0488

d) 0.0766

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$$\begin{aligned}P\{V=1\} &= 0.92, \\P\{A=1 \mid V=1\} &= 0.65, \\P\{A=1 \mid V=0\} &= 0.9, \\P\{B=1 \mid V=1\} &= 0.32, \\P\{B=1 \mid V=0\} &= 0.78, \\P\{C=1 \mid V=1\} &= 0.12, \\P\{C=1 \mid V=0\} &= 0.94.\end{aligned}$$

Compute $P\{A=a, B=b, C=c\}$ for $a, b, c = 1, 0, 1$.

- a) 0.0637 
- b) 0.0149
- c) 0.0488
- d) 0.0766

Solution:

$$\begin{aligned}P(A=1, B=0, C=1) &= P(A=1, B=0, C=1, V=1) + P(A=1, B=0, C=1, V=0) \\&= P(A=1 \mid V=1)P(B=0 \mid V=1)P(C=1 \mid V=1)P(V=1) + P(A=1 \mid V=0)P(B=0 \mid V=0)P(C=1 \mid V=0)P(V=0) \\&= 0.65 * 0.68 * 0.12 * 0.92 + 0.9 * 0.22 * 0.94 * 0.08 = 0.0637\end{aligned}$$

Q 19. Consider the below dataset showing the result whether a person is pass or fail in the exam based on various factors. We want to classify an instance 'X' with Confident=Yes, Studied=Yes and Sick=No. Suppose the factors are independent to each other.

- a) Pass
- b) Fail

Confident	Studied	Sick	Result
Yes	No	No	Fail
Yes	No	Yes	Pass
No	Yes	Yes	Fail
No	Yes	No	Pass
Yes	Yes	Yes	Pass

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- a) Pass ←
- b) Fail

Confident	Studied	Sick	Result
Yes	No	No	Fail
Yes	No	Yes	Pass
No	Yes	Yes	Fail
No	Yes	No	Pass
Yes	Yes	Yes	Pass

Solution:

First we need to calculate the class probabilities i.e. $P(\text{Pass})=3/5$ and $P(\text{Fail})=2/5$

Now we need to calculate individual probability with respect to each features. For example,

$$P(\text{Confident}=\text{Yes} \mid \text{Result}=\text{Pass}) = 2/3$$

$$P(\text{Studied}=\text{Yes} \mid \text{Result}=\text{Pass}) = 2/3$$

$$P(\text{Sick}=\text{No} \mid \text{Result}=\text{Pass}) = 1/3$$

$$P(\text{Confident}=\text{Yes} \mid \text{Result}=\text{Fail}) = 1/2$$

$$P(\text{Studied}=\text{Yes} \mid \text{Result}=\text{Fail}) = 1/2$$

$$P(\text{Sick}=\text{Yes} \mid \text{Result}=\text{Fail}) = 1/2$$

$$P(\text{Confident, Studied, not Sick} \mid \text{Result}=\text{Pass}) * P(\text{Result}=\text{Pass}) = (2/3) * (2/3) * (1/3) * (3/5) = \mathbf{0.089}$$

$$P(\text{Confident, Studied, not Sick} \mid \text{Result}=\text{Fail}) * P(\text{Result}=\text{Fail}) = (1/2) * (1/2) * (1/2) * (2/5) = \mathbf{0.05}$$

$$P(\text{Result}=\text{Pass} \mid \text{Confident, Studied, not Sick}) > P(\text{Result}=\text{Fail} \mid \text{Confident, Studied, not Sick})$$

⇒ Pass

Q 20. In a lake, there are 2 kinds of fish, salmon and tilapia. Their lengths are both in Normal distribution: $P(\text{length}=x \mid \text{salmon}) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-3)^2}{2}\right)$, $P(\text{length}=x \mid \text{tilapia}) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-6)^2}{2}\right)$

Their weights are also both in Normal distribution:

$$P(w = x \mid \text{salmon}) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-9)^2}{2}\right),$$

$$P(w = x \mid \text{tilapia}) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-5)^2}{2}\right).$$

When you catch a fish, the chance to be a salmon is 0.8. If now you catch a fish with length 5 and weight 7, which fish do you think it would be? (suppose weight and length are independent).

- a) Salmon
- b) Tilapia

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$$P(w = x \mid \text{tilapia}) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(x-5)^2}{2}\right).$$

When you catch a fish, the chance to be a salmon is 0.8. If now you catch a fish with length 5 and weight 7, which fish do you think it would be? (suppose weight and length are independent).

a) Salmon

b) Tilapia 

Solution:

$$\begin{aligned} P(\text{salmon} \mid w = 7, l = 5) &\propto P(w=7 \mid \text{salmon}) * P(l = 5 \mid \text{salmon}) * P(\text{salmon}) \\ &= \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(7-9)^2}{2}\right) * \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(5-3)^2}{2}\right) * 0.8 \\ &= 0.0023 \end{aligned}$$

$$\begin{aligned} P(\text{tilapia} \mid w = 7, l = 5) &\propto P(w=7 \mid \text{tilapia}) * P(l = 5 \mid \text{tilapia}) * P(\text{tilapia}) \\ &= \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(7-5)^2}{2}\right) * \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{(5-6)^2}{2}\right) * 0.2 \\ &= 0.0026 \end{aligned}$$

So it's more likely a tilapia.

Q21. Suppose x is a column vector. Is the equation $\|x\|_2^2 = x^T x$ correct?

a) Yes

b) No

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a) Yes 

b) No

Q22. Which following statements are correct? (I is the identity matrix)

(1) For any square matrix X , $XI = IX = X$

(2) For any square matrix X , $XX^T v - \lambda v = (XX^T - \lambda I)v$

(3) If u_i is an eigenvector of square matrix A , then $Au_i = u_i$

a) (1)

b) (2)

c) (3)

d) (1)(2)

e) (1)(3)

f) (2)(3)

g) (1)(2)(3)

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f) (2)(3)

g) (1)(2)(3)

Solution:

The eigenvalue is missing in option (3).

Q23. If v is a unit column vector, which one is correct?

a) $v^T v = 1$

b) $\|v\|_2 = 1$

c) Both are correct

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Q24. If v_1, v_2, \dots, v_d are principal components, which one is correct?

a) $v_1^T v_2 = 0$

b) $v_2^T v_d = 0$

c) $v_1^T v_1 = 1$

d) All are correct

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d) All are correct 


Q25. Suppose we have a data matrix $X \in \mathbb{R}^{n \times p}$ where n is the number of data points and p is the number of features. After applying PCA, we keep the first k eigenvectors with largest eigenvalues and project the data. What is the dimension of the projected data?

a) $n \times k$

b) $n \times p$

c) $k \times p$

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- a) $n \times k$ 
- b) $n \times p$
- c) $k \times p$

Solution:

After applying PCA, the data feature is reduced from p -dimension to k -dimension since we keep k principal components.

Q26. Consider the same setting as the previous question. We apply PCA on the data $X \in \mathbb{R}^{n \times p}$ and keep the first k principal components with largest eigenvalues. What is the dimension of each principal component?

a) n

b) p

c) k

Q26. Consider the same setting as the previous question. We apply PCA on the data $X \in \mathbb{R}^{n \times p}$ and keep the first k principal components with largest eigenvalues. What is the dimension of each principal component?

a) n

b) p ←

c) k

Solution:

Each principal component has the same dimension as the feature of original data.