Datasta Tietoon, Autumn 2013

EXAM, 16.12.2013

(note: problems in Finnish on the reverse side)

- 1. Assume that d dimensional data vectors are uniformly distributed in a hyperball with radius 1. Let us define as inner points those whose distance from the center point of the hypersphere is at most $1 \epsilon < 1$. Show that the relative volume of the set of inner points tends to zero as $d \to \infty$, in other words, in very high dimensions almost all data points are on the surface of the hyperball. (Auxiliary result: The volume of a d-dimensional hyperball with radius r is $V_d(r) = C_d r^d$ where the constant C_d does not depend on the radius r.)
- 2. Derive the maximum likelihood estimate for the parameter λ of the exponential probability density

$$p(x|\lambda) = \lambda e^{-\lambda x}$$

when there is available a sample x(1), ..., x(n) of the variable x.

3. Let us consider a 1-dimensional SOM map with three units, whose weights and inputs are scalars on the interval [0,1]. The neighbor of unit 1 is 2, the neighbor of unit 3 is 2, and the neighbors of unit 2 are 1 and 3. Initially, the weights are $m_1 = 0.5$, $m_2 = 0.25$ ja $m_3 = 0.75$. Once a new input x has been chosen, the nearest unit is found and the weights of itself and its neighbors are updated according to

$$m_i^{new} = m_i + 0.5(x - m_i).$$

Choose an input x in such a way that after the update the new weights will be in increasing order:

$$m_1^{new} < m_2^{new} < m_3^{new}$$
.

- 4. (a) Define the frequent set of 0-1 data. Give an example of a small 0-1 data set and list its frequent sets using some suitable threshold value N.
- 4. (b) Describe the principle of the levelwise algorithm for finding frequent sets.
- 5. Write an essay about hierarchical clustering. Present the principle and the computing steps of the algorithm. You can use as an example 2-dimensional data and gray scale digital face photos.