Exercises for
Pattern Analysis
Thomas Köhler
Assignment 5, 14.05.2014

General Information:

Lecture (3 SWS):	Mon 08.15 – 09:45 (H16) and Tue 08.15 – 09.45 (H16)
Exercises (1 SWS):	Wed 12.15 – 13.15 (00.151-113) and Thu 12.30 – 13.30 (00.151-113)
Certificate:	Oral exam at the end of the semester
Contact:	thomas.koehler@fau.de

Probability Density Estimation - Part II

Exercise 1 Adaptive binning techniques enable an automatic and adaptive selection of the bin size in a discrete histogram. This exercise considers adaptive binning that is based on a minimization of the approximation error of the discrete histogram with respect to the underlying probability density $p(x)$.

(a) Write down the approximation error for an histogram with adaptive bin size as introduced in the lecture.

(b) How can we estimate the mean values and the bounds of the different bins based on the approximation error as underlying objective function?

(c) Derive a binning scheme if $p(x)$ is a uniform distribution.

Exercise 2 **Matlab exercise** The underlying probability density of the intensities in an image can be approximated by the image histogram. However, the image histogram is a discrete representation of this density. In order to obtain a continuous estimate, we employ the Parzen window approach.

(a) Download the the image `fundus.png` which shows the optic nerve head (bright, circular spot) on a human retina as well as retinal blood vessels converging at the optic nerve head. Calculate the discrete histogram of the image (Matlab `hist`).

(b) Estimate the probability density of the image intensities using the Parzen window approach. For this purpose, use N randomly selected intensity samples from the image to apply Parzen window estimation. Throughout your experiments, use a Gaussian kernel of width (standard deviation) λ for your experiments.

Implement the Parzen window estimation in Matlab and visualize the discrete histogram along with the estimated density.

(c) Take a look at the results for

- $\lambda = 0.25$ and $N = \{10, 100, 1000\}$,
- $\lambda = 5$ and $N = \{10, 100, 1000\}$, and
- $\lambda = 10$ and $N = \{10, 100, 1000\}$.

What happens if λ is chosen too small (too high) for a given N? Explain your observations.

(d) Now, we perform an automatic and data-driven selection of an optimal kernel width λ. Write down the log-likelihood function to estimate λ in a leave-one-out cross validation scheme. Visualize your log-likelihood function for $N = 1000$ samples and different parameters λ (e. g. $0.5 \leq \lambda \leq 10$).

(e) Optimize the log-likelihood function for $N = 1000$ samples in Matlab to find an optimal λ.

Hint: Use a gradient-based (first-order) optimization technique (Matlab: `fminunc`)). Therefore, derive the derivative of the log-likelihood function with respect to λ to provide a gradient for the optimization algorithm.