

Ng

x_1	0	1	0	2	2	2	4	3
x_2	-1	0	0	0	1	0	1	2
y	0	0	0	0	0	1	1	1

$$\hat{\mu}_0 = \frac{5}{8} \quad \hat{\mu}_1 = \frac{3}{8}$$

$$\hat{\mu}_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\hat{\mu}_1 = \begin{pmatrix} 3 \\ 1 \end{pmatrix}$$

$$\begin{aligned} \hat{\Sigma}_0 &= \frac{1}{4} \left(\begin{pmatrix} -1 \\ -1 \end{pmatrix} \begin{pmatrix} -1 & -1 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \end{pmatrix} \begin{pmatrix} 0 & 0 \end{pmatrix} + \right. \\ &\quad \left. + \begin{pmatrix} -1 \\ 0 \end{pmatrix} \begin{pmatrix} -1 & 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \end{pmatrix} \right) \\ &= \begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \end{aligned}$$

$$\begin{aligned} \hat{\Sigma}_1 &= \frac{1}{2} \left(\begin{pmatrix} -1 \\ -1 \end{pmatrix} \begin{pmatrix} -1 & -1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \end{pmatrix} + \right. \\ &\quad \left. + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \begin{pmatrix} 0 & 1 \end{pmatrix} \right) = \frac{1}{2} \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \end{aligned}$$

$$\hat{\Sigma} = \frac{1}{8} \begin{pmatrix} 1 & 4 & 2 \\ 1 & 2 & 2 \end{pmatrix}^4 \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} = \frac{1}{8} \begin{pmatrix} 6 & 3 \\ 3 & 4 \end{pmatrix}$$

$$\hat{\Sigma}_0^{-1} = \begin{pmatrix} 2 & -2 \\ -2 & 4 \end{pmatrix} \quad \hat{\Sigma}_1^{-1} = \frac{1}{3} \begin{pmatrix} 4 & -2 \\ -2 & 4 \end{pmatrix}$$

$$\hat{\Sigma}^{-1} = \frac{1}{5} \begin{pmatrix} 8 & -6 \\ -6 & 12 \end{pmatrix}$$

Минимум

$$\bullet J_0(X) = X^T \hat{\Sigma}_0^{-1} \hat{\mu}_0 - \frac{1}{2} \hat{\mu}_0^T \hat{\Sigma}_0^{-1} \hat{\mu}_0 +$$

$$+ \frac{1}{n} \ln \hat{P}_n \{Y=0\} =$$

$$= \frac{8}{5} X_1 - \frac{6}{5} X_2 - \frac{8}{10} + \frac{1}{n} \frac{5}{8}$$

$$\bullet J_1(X) = X^T \hat{\Sigma}_1^{-1} \hat{\mu}_1 - \frac{1}{2} \hat{\mu}_1^T \hat{\Sigma}_1^{-1} \hat{\mu}_1 +$$

$$+ \frac{1}{n} \ln \hat{P}_n \{Y=1\} =$$

$$= \frac{18}{5} X_1 - \frac{6}{5} X_2 - \frac{48}{10} + \frac{1}{n} \frac{3}{8}$$

$$J_0 \leq J_1$$

$$-2 \ln 4 + \ln \frac{5}{3} \leq 0$$

Kbagg

$$\bullet \quad \hat{\sigma}_0(\alpha) = -\frac{1}{2} \ln \det \hat{\Sigma}_0 - \frac{1}{2} (\alpha - \hat{\mu}_0)^T \hat{\Sigma}_0^{-1} (\alpha - \hat{\mu}_0) + \ln \Pr(Y \leq 5)$$

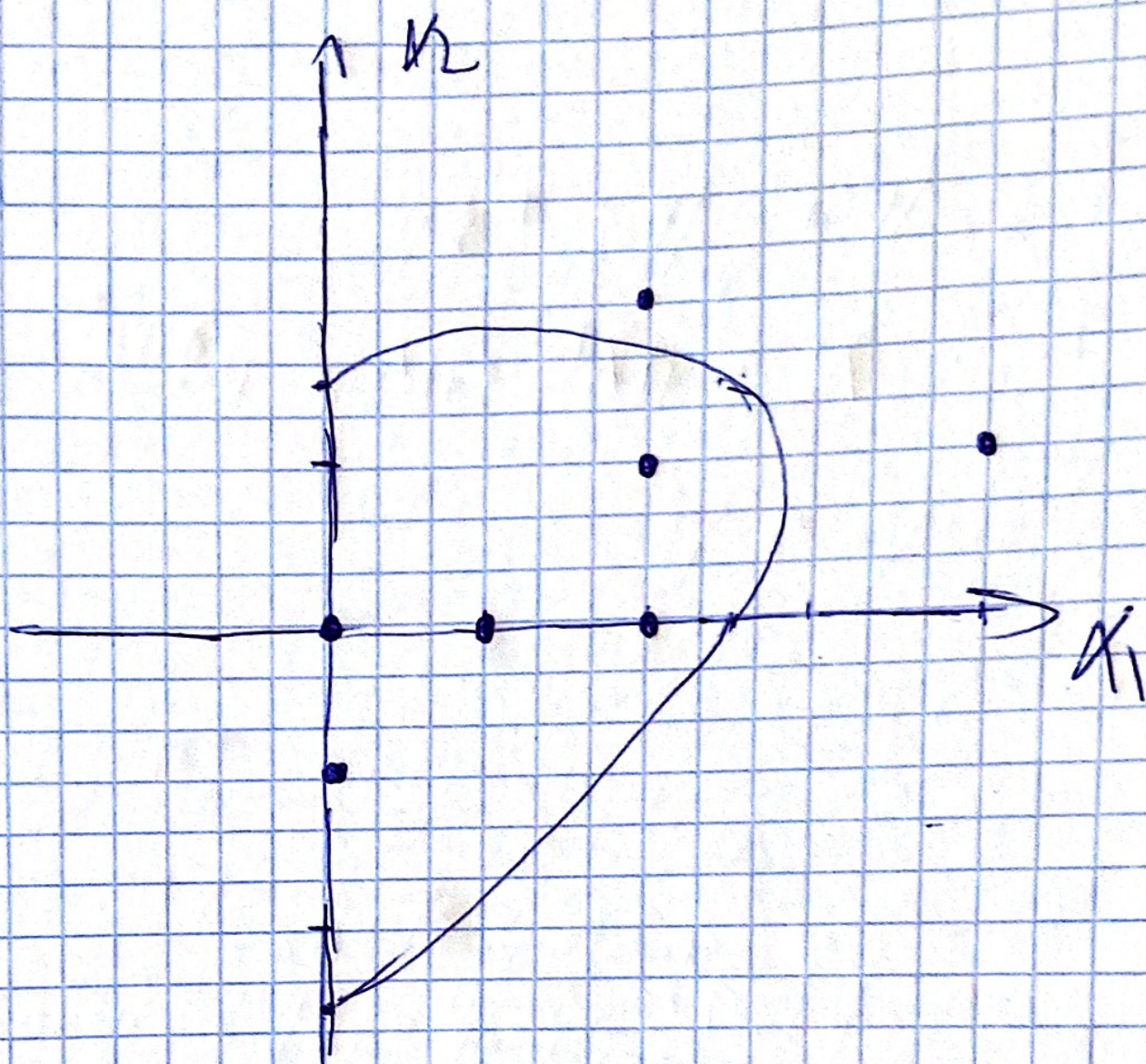
$$= -\frac{1}{2} \ln \frac{1}{4} + \ln \frac{5}{8} - \alpha_1^2 + 2\alpha_1 + 2\alpha_1\alpha_2 - 2\alpha_2^2 - 2\alpha_2 - 1$$

$$\bullet \quad \hat{\sigma}_1(\alpha) = -\frac{1}{2} \ln \det \hat{\Sigma}_1 - \frac{1}{2} (\alpha - \hat{\mu}_1)^T \hat{\Sigma}_1^{-1} (\alpha - \hat{\mu}_1) + \ln \Pr(Y \leq 7)$$

$$= -\frac{1}{2} \ln \frac{3}{4} + \ln \frac{3}{8} - \frac{2}{3} \alpha_1^2 + \frac{10}{3} \alpha_1 + \frac{2}{3} \alpha_1\alpha_2 - \frac{2}{3} \alpha_2^2 - \frac{2}{3} \alpha_1 - \frac{1}{3}$$

$$\hat{\sigma}_0 = \hat{\sigma}_1$$

$$\left[\begin{array}{l} \alpha_1^2 + 4\alpha_1 + 4\alpha_2 - 4\alpha_1\alpha_2 + 4\alpha_2^2 \leq \\ \leq 11 + \frac{3}{2} \ln 3 + 3 \ln \frac{5}{3} \end{array} \right]$$



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X	0	0	1	1	0	0	1	1	1	0
X ₂	1	1	0	1	1	1	1	1	1	1
Y	0	0	0	0	0	1	1	1	1	1

$$\hat{Pr}\{Y=0\} = \hat{Pr}\{Y=1\} = \frac{1}{2}$$

$$\hat{Pr}\{X_1=0 | Y=0\} = \frac{3}{5}$$

$$\hat{Pr}\{X_2=0 | Y=0\} = \frac{2}{5}$$

$$\hat{Pr}\{X_1=1 | Y=0\} = \frac{2}{5}$$

$$\hat{Pr}\{X_2=1 | Y=0\} = \frac{3}{5}$$

$$\hat{Pr}\{X_1=0 | Y=1\} = \frac{2}{5}$$

$$\hat{Pr}\{X_1=1 | Y=1\} = \frac{3}{5}$$

$$\hat{Pr}\{X_2=0 | Y=1\} = 0$$

$$\hat{Pr}\{X_2=1 | Y=1\} = 1$$

$$\hat{Pr}\{Y=0 | X_1=1, X_2=1\} =$$

$$= \frac{\Pr\{X_1=1 | Y \leq 0\} \cdot \Pr\{X_2=1 | Y \leq 0\} \Pr\{Y \leq 0\}}{\Pr\{X_1=1, X_2=1\}}$$

$\frac{1}{4}$

$$\cdot \Pr\{Y=1 | X_1=1, X_2=1\} =$$

$$= \frac{\Pr\{X_1=1 | Y=1\} \cdot \Pr\{X_2=1 | Y=1\} \cdot \Pr\{Y=1\}}{\Pr\{X_1=1, X_2=1\}}$$

$\frac{1}{4}$