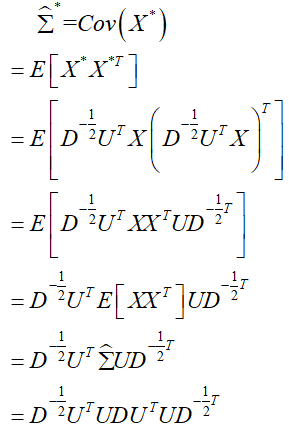
Quiz\_Lecture06

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By the formula in 4.3.2 Computations for LDA, *The Elements of statistic learning,* page 132:



For the new covariance matrix after the data sphering:



(Because U have unit length, )



(Because D is a diagonal matrix)

So, data sphering makes 