

Exercise - linear discriminant analysis

We have data with four different measures from flowers of three different species (FisherIris.csv). There are 50 observations of each species. Build a linear discriminant classifier for the three species.



Iris setosa



Iris versicolor



Iris virginica

- ▶ Calculate plug-in estimates $\hat{\pi}_k$, $\hat{\mu}_k$ and $\hat{\Sigma}$.
- ▶ Calculate discriminant function δ_k .
- ▶ Predict class belongings for all observations in training data.
- ▶ Calculate confusion matrix for training data.

