

The problem asks to find the function $f(x) \in \{0, 1\}$ that minimizes the following cost function:

$$L(x) = \sum_{Y \in \{0, 1\}} \int p(x, Y) [Y \log f(x) + (1 - Y) \log(1 - f(x))] dx$$

Step-by-Step Solution:

1. **Rewrite the Joint Probability**: Using Bayes' rule, we can express the joint probability $p(x, Y)$ as:

$$p(x, Y) = p(Y|x)p(x)$$

where: - $p(Y|x)$ is the conditional probability of Y given x , - $p(x)$ is the marginal probability of x .

Substituting into the cost function gives:

$$L(x) = \sum_{Y \in \{0, 1\}} \int p(x)p(Y|x) [Y \log f(x) + (1 - Y) \log(1 - f(x))] dx$$

2. **Split the Sum Over Y **: The sum over $Y \in \{0, 1\}$ results in two terms, for $Y = 1$ and $Y = 0$:

$$L(x) = \int p(x) [p(Y = 1|x) \log f(x) + p(Y = 0|x) \log(1 - f(x))] dx$$

Since $p(Y = 0|x) = 1 - p(Y = 1|x)$, this simplifies to:

$$L(x) = \int p(x) [p(Y = 1|x) \log f(x) + (1 - p(Y = 1|x)) \log(1 - f(x))] dx$$

3. **Optimize Over $f(x)$ **: To minimize this cost function with respect to $f(x)$, we differentiate $L(x)$ with respect to $f(x)$:

$$\frac{dL(x)}{df(x)} = \int p(x) \left[\frac{p(Y = 1|x)}{f(x)} - \frac{1 - p(Y = 1|x)}{1 - f(x)} \right] dx$$

Setting this derivative to zero to find the optimal $f(x)$:

$$\frac{p(Y = 1|x)}{f(x)} = \frac{1 - p(Y = 1|x)}{1 - f(x)}$$

4. **Solve for $f(x)$ **: Solving the above equation:

$$f(x) \cdot (1 - p(Y = 1|x)) = (1 - f(x)) \cdot p(Y = 1|x)$$

Simplifying further:

$$f(x) = p(Y = 1|x)$$

Conclusion: The function $f(x)$ that minimizes the cost function is $p(Y = 1|x)$, which is the conditional probability of $Y = 1$ given x .