

1. (Classification using GDA) Your task is to use Gaussian Discriminant Analysis (GDA) to build a classification model. To complete this assignment, make sure you:
 - a) Write your own code to implement the GDA algorithm. **(Do not use built-in classification functions.)**
 - b) Clearly explain how the GDA model works and why it can be used for classification, in particular this data set.
 - c) Train your model on the given dataset and report its accuracy. Be explicit about how you measure performance (e.g., accuracy on a test set, cross-validation, etc.).
 - d) Plot the decision boundary of your model and include the visualization in your report.

1(a)

Estimate class prior:

$$\phi = \frac{1}{m} \sum_{i=1}^m \mathbb{1}\{y^{(i)} = 1\}$$

Estimate class means:

$$\mu_0 = \frac{\sum_{i:y^{(i)}=0} x^{(i)}}{\sum_{i=1}^m \mathbb{1}\{y^{(i)}=0\}}, \quad \mu_1 = \frac{\sum_{i:y^{(i)}=1} x^{(i)}}{\sum_{i=1}^m \mathbb{1}\{y^{(i)}=1\}}$$

Estimate shared covariance matrix:

$$\Sigma = \frac{1}{m} \sum_{i=1}^m (x^{(i)} - \mu_{y^{(i)}})(x^{(i)} - \mu_{y^{(i)}})^T$$

Compute the decision boundary:

$$\theta^T x + \theta_0 = 0$$

$$\theta = \Sigma^{-1}(\mu_1 - \mu_0)$$

$$\theta_0 = \frac{1}{2}(\mu_0^T \Sigma^{-1} \mu_0 - \mu_1^T \Sigma^{-1} \mu_1) + \log\left(\frac{1-\phi}{\phi}\right)$$

1(b)

GDA is a generative learning algorithm. It models the probability distribution of each class and then uses Bayes' Rule to compute the posterior probability for classification.

It assumes data is generated from a multivariate normal distribution per class.

It works well when class-conditional distributions are close to Gaussian.

1(c)

1. Split the dataset into training and test sets.

2. Train using the steps from part (a).
3. Use $\hat{y} = \begin{cases} 1 & \text{if } \theta^T x + \theta_0 \geq 0 \\ 0 & \text{otherwise} \end{cases}$ to predict.
 $\Rightarrow \text{Accuracy} = \frac{\text{Correct Predictions}}{\text{Total Predictions}}$

1(d)

To visualize, we plot in the data points in different color

2. (Regression) Your task is to build a regression model that represents a piecewise smooth function. To do this, combine the two models from Assignment 4 into a single function. Specifically, let

- $C(\vec{x})$ be your classification model, and
- $R(\vec{x})$ be your regression model.

Then construct a model $h(\vec{x})$ defined as

$$h(\vec{x}) = \begin{cases} R(\vec{x}), & \text{if } C(\vec{x}) = 1 \\ -999, & \text{if } C(\vec{x}) = 0. \end{cases}$$

To complete this assignment, make sure you:

- a) Implement this combined model in code.
- B) Apply your model to the dataset and verify that the piecewise definition works as expected.
- c) Briefly explain how you built the combined function.
- d) Include plots or tables that demonstrate the behavior of your model.

2(a)

- Train GDA model for classification.
- Train regression model $R(\vec{x})$ on class 1 data.
- Define function $h(x)$ that checks class using $C(\vec{x})$, then outputs either $R(\vec{x})$ or -999.

2(b)

- Apply $h(x)$ to test points.
- Check that values are:

- From regression if classified as class 1
- -999 if classified as class 0

2(c)

- Used GDA to determine class of each input.
- Applied regression model only to class 1.
- Used piecewise logic to switch output accordingly.

