

Homework 5 UG

October 31, 2021

Jose Carlos Munoz

FISHER LDA)

$$\begin{aligned}X_0 &= \begin{Bmatrix} 4 & 2.9 \\ 3 & 6.4 \end{Bmatrix} \\X_1 &= \begin{Bmatrix} 2 & 5.10 \\ 2 & 2.15 \end{Bmatrix} \\ \mu_0 &= \{3.5 \quad 4.65\} \\ \mu_1 &= \{2 \quad 3.625\} \\ X_0^C &= \begin{Bmatrix} 0.5 & -1.75 \\ 0.5 & 1.75 \end{Bmatrix} \\ X_1^C &= \begin{Bmatrix} 0 & 1.475 \\ 0 & -1.475 \end{Bmatrix}\end{aligned}\tag{1}$$

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$$\begin{aligned}SC_0 &= X_0^{CT} * X_0^C \\ &= \begin{Bmatrix} 0.5 & -1.75 \\ -1.75 & 6.125 \end{Bmatrix} \\ SC_1 &= X_1^{CT} * X_1^C \\ &= \begin{Bmatrix} 0 & 0 \\ 0 & 4.35125 \end{Bmatrix} \\ S_W &= SC_0 + SC_1 \\ &= \begin{Bmatrix} 0.5 & -1.75 \\ -1.75 & 10.47625 \end{Bmatrix} \\ S_B &= \{\mu_0 - \mu_1\}^T * \{\mu_0 - \mu_1\} \\ \{\mu_0 - \mu_1\} &= \{3.5 \quad 4.65\} - \{2 \quad 3.625\} \\ &= \{1 \quad 1.025\} \\ S_B &= \begin{Bmatrix} 1 & 1.025 \\ 1.025 & 1.050625 \end{Bmatrix}\end{aligned}\tag{2}$$

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$$\begin{aligned}
S_M^T * S_B * \vec{w} &= \lambda * \vec{w} \\
S_M^T * S_B &= \begin{Bmatrix} 5.6398 & 5.7808 \\ 1.0399 & 1.0654 \end{Bmatrix} \\
\begin{Bmatrix} 5.6398 & 5.7808 \\ 1.0399 & 1.0654 \end{Bmatrix} * \vec{w} &= \lambda * \vec{w} \\
\lambda_0 &= 6.70564 \\
\lambda_1 &= 4.65e7 \\
\vec{\lambda}_0 &= \{0.983422 \quad 0.181330\} \\
\vec{w} &= \vec{\lambda}_0 \\
\mu_{\vec{w}}^0 &= \vec{w} * \mu_0 \\
&= 4.2852 \\
\mu_{\vec{w}}^1 &= \vec{w} * \mu_1 \\
&= 4.2852 \\
sep &= \frac{\mu_{\vec{w}}^1 + \mu_{\vec{w}}^2}{2} sep = 3.4547
\end{aligned} \tag{3}$$

To classify point (3.8,5) we multiply it by \vec{w} and see if it is less than or greater than the separator. If it is less than the separator then we can conclude that its Class 1 otherwise it is class 0.

$$\begin{aligned}
val &= \{3.8, 5\} * \vec{w} \\
val &= 3.87243
\end{aligned} \tag{4}$$

the value is greater than the separator so we classify the value as Class 0

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The data is as presented

	X_1	X_2	X_3	Y
a	4	3	6	-1
b	2	-2	3	1
c	1	0	-3	1
d	4	2	3	-1

(5)