Practice 9. Bayessian classification & Prediction Risk

Grado en Ingeniería Informática – Reconocimiento de Patrones

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EXERCISE 1: GAUSSIAN DISTRIBUTION

- a) Use randn('seed',0)
- b) Generate a population of N=5000 fishes with the following characteristics:
 - P(w1)=0.5; P(w2)=0.5;
 - w1 is normally distributed with mean and standard deviation 20 and 3 respectively
 - w2 is normally distributed with mean and standard deviation 25 and 2 respectively
- c) Determine the optimal decision boundary estimating the mean and the standard deviation from the previous data
- d) How many data of each class do you had to generate if the prior probabilities are P(w1)=0.7 y P(w2)=0.3? What is the decision boundary in this case?
- e) If you consider P(w1)=0.3 y P(w2)=0.7, what is the decision boundary?
- f) Is the change symmetrical in the position of the decision boundary in the answers c and d with regard to the answer b?

EXERCISE 2: GAUSSIAN DISTRIBUTION

Knowing that the Gaussian density function is defined as:

$$P(x|w_i) = \frac{1}{\sqrt{2\pi\sigma_i^2}} e^{-\frac{(x-\mu_i)^2}{2\sigma_i^2}}$$

We can calculate the decision boundary matching the posteriori probabilities of both classes: P(X|w1)*P(w1)=P(X|w2)*P(w2), or applying



logarithm (e base): log(P(X|w1)) + log(P(w1)) = log(P(X|w2)) + log(P(w2))

a) Modify the follow code to find the decision boundary taking into account the prediction risk:

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A = s1*s1As2*s2; \\ B = 2*(m1*s2*s2Am2*s1*s1); \\ C = 2*s1 * s1 * s2 * s2 * (log(Pw1) - log(Pw2) - log(s1) + log(s2)) + \\ s1*s1*m2*m2-s2 * s2 * m1*m1; \\ x1 = (-B + sqrt(B*B - 4*A*C))/2/A; \\ x2 = (-B - sqrt(B*B - 4*A*C))/2/A;
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To solve this problem you must analyze where it comes the formula above, and properly make the necessary terms of cost. Remember that:

$$r_j(x) = \sum_{i=1}^{M} L_{ij} \cdot p(x|w_i) \cdot p(w_i)$$

b) If we consider the risk to choose w1 being really w2 like 0.8, and choose w2 being really w1 equal to 2, determine the decision boundary.

