

En utilisant $\Sigma_- = \Sigma_+ = \Sigma$, (1) devient

$$\log \left(\frac{P(Y = +1 | X=x)}{P(Y = -1 | X=x)} \right) = \log \left(\frac{\pi_+}{\pi_-} \right) + \log \left(\frac{\sqrt{\det \Sigma}^2}{\sqrt{\det \Sigma}} \right)^{-1}$$

$$\frac{1}{2} \left[\cancel{x^T \Sigma^{-1} x} - x^T \Sigma^{-1} \mu_+ - \mu_+^T \Sigma^{-1} x + \mu_+^T \Sigma^{-1} \mu_+ \right] +$$

$$\frac{1}{2} \left[\cancel{x^T \Sigma^{-1} x} - x^T \Sigma^{-1} \mu_- - \mu_-^T \Sigma^{-1} x + \mu_-^T \Sigma^{-1} \mu_- \right]$$

$$= \log \left(\frac{\pi_+}{\pi_-} \right) + \log(1) + \frac{1}{2} x^T \Sigma^{-1} \mu_+ - \frac{1}{2} x^T \Sigma^{-1} \mu_- + \frac{1}{2} \mu_+^T \Sigma^{-1} x - \frac{1}{2} \mu_-^T \Sigma^{-1} x + \frac{1}{2} \mu_-^T \Sigma^{-1} \mu_- - \frac{1}{2} \mu_+^T \Sigma^{-1} \mu_+$$

$$= \log \left(\frac{\pi_+}{\pi_-} \right) + \frac{1}{2} x^T \Sigma^{-1} (\mu_+ - \mu_-) + \frac{1}{2} (\mu_+ - \mu_-)^T \Sigma^{-1} x + \frac{1}{2} \mu_-^T \Sigma^{-1} \mu_- - \frac{1}{2} \mu_+^T \Sigma^{-1} \mu_+$$

Finalement,

$$\log \frac{P(Y = +1 | X=x)}{P(Y = -1 | X=x)} = \log \left(\frac{\pi_+}{\pi_-} \right) + x^T \Sigma^{-1} (\mu_+ - \mu_-) - \frac{1}{2} (\mu_+ - \mu_-)^T \Sigma^{-1} (\mu_+ - \mu_-)$$

ou

$$\log \frac{P(Y = +1 | X=x)}{P(Y = -1 | X=x)} = \log \left(\frac{\pi_+}{1 - \pi_+} \right) + x^T \Sigma^{-1} (\mu_+ - \mu_-) - \frac{1}{2} (\mu_+ - \mu_-)^T \Sigma^{-1} (\mu_+ - \mu_-)$$