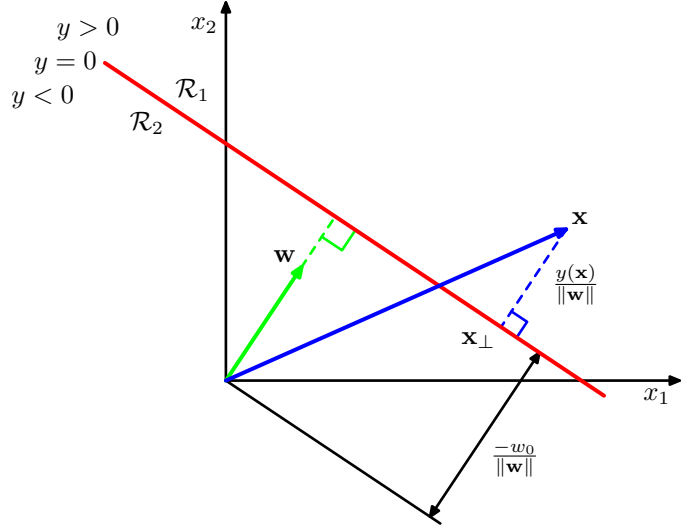


Figure 5.1 Illustration of the geometry of a linear discriminant function in two dimensions. The decision surface, shown in red, is perpendicular to \mathbf{w} , and its displacement from the origin is controlled by the bias parameter w_0 . Also, the signed orthogonal distance of a general point \mathbf{x} from the decision surface is given by $y(\mathbf{x})/\|\mathbf{w}\|$.



the D -dimensional input space. Consider two points \mathbf{x}_A and \mathbf{x}_B both of which lie on the decision surface. Because $y(\mathbf{x}_A) = y(\mathbf{x}_B) = 0$, we have $\mathbf{w}^T(\mathbf{x}_A - \mathbf{x}_B) = 0$ and hence the vector \mathbf{w} is orthogonal to every vector lying within the decision surface, and so \mathbf{w} determines the orientation of the decision surface. Similarly, if \mathbf{x} is a point on the decision surface, then $y(\mathbf{x}) = 0$, and so the normal distance from the origin to the decision surface is given by

$$\frac{\mathbf{w}^T \mathbf{x}}{\|\mathbf{w}\|} = -\frac{w_0}{\|\mathbf{w}\|}. \quad (5.3)$$

We therefore see that the bias parameter w_0 determines the location of the decision surface. These properties are illustrated for the case of $D = 2$ in Figure 5.1.

Furthermore, note that the value of $y(\mathbf{x})$ gives a signed measure of the perpendicular distance r of the point \mathbf{x} from the decision surface. To see this, consider an arbitrary point \mathbf{x} and let \mathbf{x}_\perp be its orthogonal projection onto the decision surface, so that

$$\mathbf{x} = \mathbf{x}_\perp + r \frac{\mathbf{w}}{\|\mathbf{w}\|}. \quad (5.4)$$

Multiplying both sides of this result by \mathbf{w}^T and adding w_0 , and making use of $y(\mathbf{x}) = \mathbf{w}^T \mathbf{x} + w_0$ and $y(\mathbf{x}_\perp) = \mathbf{w}^T \mathbf{x}_\perp + w_0 = 0$, we have

$$r = \frac{y(\mathbf{x})}{\|\mathbf{w}\|}. \quad (5.5)$$

This result is illustrated in Figure 5.1.

Section 4.1.1

As with linear regression models, it is sometimes convenient to use a more compact notation in which we introduce an additional dummy ‘input’ value $x_0 = 1$ and then define $\tilde{\mathbf{w}} = (w_0, \mathbf{w})$ and $\tilde{\mathbf{x}} = (x_0, \mathbf{x})$ so that

$$y(\mathbf{x}) = \tilde{\mathbf{w}}^T \tilde{\mathbf{x}}. \quad (5.6)$$