

Pattern Recognition Experiment 1

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1.

- Generate a data set X_1 of $N = 1,000$ 2-D vectors that stem from three equiprobable classes modeled by normal distribution with mean vectors $\mu_1 = [1,1]^T$, $\mu_2 = [8,12]^T$, $\mu_3 = [1,16]^T$ and covariance matrices $\Sigma_1 = \Sigma_2 = \Sigma_3 = 4I$, where I is the 2×2 identity matrix.
- Apply the Bayesian, the Euclidean, and the Mahalanobis classifiers on X_1 .
- Compute the classification error for each classifier and draw your conclusions.

Conclusion: In this experiment, the classification error of three classifiers are all the same. Below is the result of the experiment repeating 5 times.

This refers to the case 1 with equiprobable classes with the same covariance matrix, maximizing $g_i(x)$ = of each class = minimizing the Euclidean distance $\|x - \mu_i\|^2$, thus x is assigned to the class of the nearest mean.

X1_b_err: 0.06 X1_m_err: 0.06 X1_e_err: 0.06	X1_b_err: 0.058 X1_m_err: 0.058 X1_e_err: 0.058	X1_b_err: 0.051 X1_m_err: 0.051 X1_e_err: 0.051
X1_b_err: 0.046 X1_m_err: 0.046 X1_e_err: 0.046	X1_b_err: 0.063 X1_m_err: 0.063 X1_e_err: 0.063	

2.

- Generate a data set X_2 of $N = 1,000$ 2-D vectors that stem from three equiprobable classes modeled by normal distribution with mean vectors $\mu_1 = [1,1]^T$, $\mu_2 = [7,14]^T$, $\mu_3 = [1,16]^T$ and covariance matrices $\Sigma_1 = \Sigma_2 = \Sigma_3 = \begin{bmatrix} 4 & 3 \\ 3 & 5 \end{bmatrix}$.
- Apply the Bayesian, the Euclidean, and the Mahalanobis classifiers on X_2 .
- Compute the classification error for each classifier and draw your conclusions.

Conclusion: In this experiment, the classification error of Bayesian classifier and Mahalanobis classifier is lower than Euclidean classifier. This refers to case 3 on the slides with equiprobable prior and the covariance matrices for all classes are the same but arbitrary. In this case, maximizing $g_i(x)$ =

minimizing the Mahalanobis distance $((x - \mu_i)^T \Sigma^{-1} (x - \mu_i))^{\frac{1}{2}}$ from x to μ_i . Since the Euclidean distance only deals with the mean of each class and no covariance, it results in having higher classification error.

X2_b_err: 0.008 X2_m_err: 0.008 X2_e_err: 0.015	X2_b_err: 0.005 X2_m_err: 0.005 X2_e_err: 0.009	X2_b_err: 0.006 X2_m_err: 0.006 X2_e_err: 0.012
X2_b_err: 0.005 X2_m_err: 0.005 X2_e_err: 0.015	X2_b_err: 0.005 X2_m_err: 0.005 X2_e_err: 0.017	

3.

- Generate a data set X_3 of $N = 1,000$ 2-D vectors that stem from three equiprobable classes modeled by normal distribution with mean vectors $\mu_1 = [1,1]^T$, $\mu_2 = [6,8]^T$, $\mu_3 = [1,13]^T$ and covariance matrices $\Sigma_1 = \Sigma_2 = \Sigma_3 = 6I$, where I is the 2×2 identity matrix.
- Apply the Bayesian, the Euclidean, and the Mahalanobis classifiers on X_3
- Compute the classification error for each classifier and draw your conclusions.

Conclusion: This experiment is similar to the first one. It is also equiprobable for each class and the covariance matrices are all $6I$. Therefore, the classification error of three classifiers are also the same. Below is the classification error derived from 5 repeat experiments.

X3_b_err: 0.082 X3_m_err: 0.082 X3_e_err: 0.082	X3_b_err: 0.069 X3_m_err: 0.069 X3_e_err: 0.069	X3_b_err: 0.066 X3_m_err: 0.066 X3_e_err: 0.066
X3_b_err: 0.072 X3_m_err: 0.072 X3_e_err: 0.072	X3_b_err: 0.074 X3_m_err: 0.074 X3_e_err: 0.074	

4.

- Generate a data set X_4 of $N = 1,000$ 2-D vectors that stem from three equiprobable classes modeled by normal distribution with mean vectors $\mu_1 = [1,1]^T$, $\mu_2 = [5,10]^T$, $\mu_3 = [1,11]^T$ and covariance matrices $\Sigma_1 = \Sigma_2 = \Sigma_3 = \begin{bmatrix} 5 & 4 \\ 4 & 7 \end{bmatrix}$.
- Apply the Bayesian, the Euclidean, and the Mahalanobis classifiers on X_4
- Compute the classification error for each classifier and draw your conclusions.

Conclusion: This experiment is similar to the second experiment, where three classes are equiprobable, and the covariance matrix are the same via classes but arbitrary instead of constant times identity matrix. Therefore, Bayesian and Mahalanobis classifier has lower error rate than Euclidean classifier.

X4_b_err: 0.07 X4_m_err: 0.07 X4_e_err: 0.108	X4_b_err: 0.079 X4_m_err: 0.079 X4_e_err: 0.11	X4_b_err: 0.086 X4_m_err: 0.086 X4_e_err: 0.119
X4_b_err: 0.071 X4_m_err: 0.071 X4_e_err: 0.125	X4_b_err: 0.085 X4_m_err: 0.085 X4_e_err: 0.128	

5.

- Generate two data sets X_5 and X'_5 of $N = 1,000$ 2-D vectors each that stem from three classes modeled by normal distributions with mean vectors $\mu_1 = [1,1]^T$, $\mu_2 = [4,4]^T$, $\mu_3 = [1,8]^T$ and covariance matrices $\Sigma_1 = \Sigma_2 = \Sigma_3 = 2I$. In the generation of X_5 , the classes are assumed to be equiprobable, while in the generation of X'_5 , the prior probabilities of the classes are given by $P_1 = 0.7, P_2 = 0.1, P_3 = 0.2$.
- Apply the Bayesian and the Euclidean, classifiers on both X_5 and X'_5 .
- Compute the classification error for each classifier for both datasets and draw your conclusions.

Conclusion: This experiment generates two datasets X_5 and X'_5 that has same means and covariance matrices but with different prior probability for each class. Below is the table of classification of each dataset. For the equiprobable dataset X_5 , the classification error of Bayesian and Euclidean is the same, it is similar to the first and third experiment. Now, for dataset X'_5 , the distribution of each class is not equiprobable anymore, and the Euclidean only take means into account, but Bayesian classifier takes prior into account is the discriminant function also, so it has lower error than Euclidean classifier, for the error rate of two datasets, I think there is no significant difference.

X5_b_err: 0.064 X5_e_err: 0.064	X5_b_err: 0.073 X5_e_err: 0.073	X5_b_err: 0.061 X5_e_err: 0.061
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X5_b_err: 0.07 X5_e_err: 0.07	X5_b_err: 0.08 X5_e_err: 0.08	
X5_prime_b_err: 0.039 X5_prime_e_err: 0.063	X5_prime_b_err: 0.044 X5_prime_e_err: 0.076	X5_prime_b_err: 0.039 X5_prime_e_err: 0.067
X5_prime_b_err: 0.049 X5_prime_e_err: 0.069	X5_prime_b_err: 0.045 X5_prime_e_err: 0.06	

6.

- Generate two data sets X_6 and X'_6 of $N = 1,000$ 2-D vectors each that stem from three classes modeled by normal distributions with mean vectors $\mu_1 = [1,1]^T$, $\mu_2 = [7,7]^T$, $\mu_3 = [1,15]^T$ and covariance matrices $\Sigma_1 = \begin{bmatrix} 1 & 0 \\ 0 & 12 \end{bmatrix}$, $\Sigma_2 = \begin{bmatrix} 2 & 3 \\ 3 & 8 \end{bmatrix}$, $\Sigma_3 = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$. In the generation of X_6 , the classes are assumed to be equiprobable, while in the generation of X'_6 , the prior probabilities of the classes are given by $P_1 = 0.6, P_2 = 0.3, P_3 = 0.1$.
- Apply the Bayesian and the Euclidean, classifiers on both X_6 and X'_6 .
- Compute the classification error for each classifier for both datasets and draw your conclusions.

Conclusion: Last experiment are two datasets with same/different prior and the covariance matrices of three classes are now different. This refers to case 4 on the slides and the discriminant function is not guaranteed to be linear classifier anymore. The behavior of the experiment is similar to experiment 5, but since of covariance matrix three matrix is different now, the error rate of classifier is different, also. For X_6' dataset (especially X_6'), Bayesian classifier takes prior into account so it has lower error than Euclidean classifier.

X6_b_err: 0.007 X6_e_err: 0.043	X6_b_err: 0.003 X6_e_err: 0.043	X6_b_err: 0.004 X6_e_err: 0.045
X6_b_err: 0.004 X6_e_err: 0.032	X6_b_err: 0.005 X6_e_err: 0.035	
X6_prime_b_err: 0.005 X6_prime_e_err: 0.05	X6_prime_b_err: 0.007 X6_prime_e_err: 0.052	X6_prime_b_err: 0.006 X6_prime_e_err: 0.057
X6_prime_b_err: 0.003 X6_prime_e_err: 0.041	X6_prime_b_err: 0.005 X6_prime_e_err: 0.045	