

3. ISLR, 4.7.3

$$p_k(x) = \frac{\pi_k \frac{1}{\sqrt{2\pi}\sigma_k} \exp\left(-\frac{1}{2\sigma_k^2}(x - \mu_k)^2\right)}{\sum_{l=1}^K \pi_l \frac{1}{\sqrt{2\pi}\sigma_l} \exp\left(-\frac{1}{2\sigma_l^2}(x - \mu_l)^2\right)}$$

The denominator of $p_k(x)$ is the same for each k , so it does not influence the Bayes's classifier. Thus, when taking the log of $p_k(x)$, the denominator can be removed.

The log of the numerator of $p_k(x)$ is

$$\log\left(\frac{\pi_k}{\sqrt{2\pi}\sigma_k}\right) - \frac{1}{2\sigma_k^2}(x - \mu_k)^2.$$

It is not linear but quadratic, that is, the quadratic function of x .