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1. Case 1:  $\Sigma \lambda = 6^2 I$

$$g_i(x) = W_i^t x + W_{i0}, \text{ where } W_i = \frac{\mu_i}{\sigma^2} \text{ and } W_{i0} = -\frac{1}{2\sigma^2} \mu_i^t \mu_i + \ln P(W_i)$$

$$= -\frac{1}{2\sigma^2} \mu_i^2 + \ln P(W_i)$$

$$\Rightarrow g_i(x_0) = g_j(x_0), i \neq j$$

$$W_i^t x_0 + W_{i0} = W_j^t x_0 + W_{j0}$$

$$\Rightarrow (W_i^t - W_j^t) x_0 = W_{j0} - W_{i0}$$

$$\Rightarrow \frac{1}{\sigma^2} (\mu_i - \mu_j) x_0 = -\frac{1}{2\sigma^2} \mu_j^2 + \ln P(\mu_j) + \frac{1}{2\sigma^2} \mu_i^2 - \ln P(\mu_i)$$

$$= \frac{1}{2\sigma^2} (\mu_i^2 - \mu_j^2) + \ln \frac{P(\mu_j)}{P(\mu_i)}$$

$$\Rightarrow (\mu_i - \mu_j) x_0 = \frac{1}{2} (\mu_i^2 - \mu_j^2) + \sigma^2 \ln \frac{P(\mu_j)}{P(\mu_i)}$$

$$\Rightarrow x_0 = \frac{1}{2} \cdot \frac{(\mu_i^2 - \mu_j^2)}{\mu_i - \mu_j} + \frac{\sigma^2}{\mu_i - \mu_j} \ln \frac{P(\mu_j)}{P(\mu_i)}$$

$$= \frac{1}{2} (\mu_i + \mu_j) + \frac{\sigma^2 (\mu_i - \mu_j)}{(\mu_i - \mu_j)^2} \ln \frac{P(\mu_j)}{P(\mu_i)}$$

$$= \frac{1}{2} (\mu_i + \mu_j) - \frac{\sigma^2 (\mu_i - \mu_j)}{\|\mu_i - \mu_j\|^2} \ln \frac{P(\mu_i)}{P(\mu_j)}$$

$$\ln \frac{x}{y} = \ln \frac{\frac{1}{y}}{\frac{1}{x}} = -\ln \frac{y}{x}$$



2. Case 2:  $\Sigma_i = \Sigma$

$$g_i(x) = (\Sigma^{-1} \mu_i)^t x + W_{i0}$$

$$\text{where } W_{i0} = -\frac{1}{2} \mu_i^t \Sigma^{-1} \mu_i + \ln P(W_i)$$

$$\Rightarrow g_i(x_0) = g_j(x_0)$$

$$\Rightarrow (\Sigma^{-1} \mu_i)^t x_0 + W_{i0} = (\Sigma^{-1} \mu_j)^t x_0 + W_{j0}$$

$$\Rightarrow [\Sigma^{-1} \mu_i - \Sigma^{-1} \mu_j]^t x_0 = W_{j0} - W_{i0}$$

$$\Rightarrow [\Sigma^{-1} (\mu_i - \mu_j)]^t x_0 = W_{j0} - W_{i0}$$

$$\Rightarrow (\mu_i - \mu_j)^t (\Sigma^{-1})^t x_0 = W_{j0} - W_{i0}$$

$$= -\frac{1}{2} \mu_j^t \Sigma^{-1} \mu_j + \ln P(W_j) + \frac{1}{2} \mu_i^t \Sigma^{-1} \mu_i - \ln P(W_i)$$

$$= \frac{1}{2} (\mu_i - \mu_j)^t \Sigma^{-1} (\mu_i + \mu_j) - \ln \frac{P(W_i)}{P(W_j)}$$

$$(AB)^t = A^t B^t$$

$$\Rightarrow (\Sigma^{-1})^t = \Sigma^{-1}$$

$$\mu_i^t \Sigma^{-1} \mu_j = \mu_j^t \Sigma^{-1} \mu_i$$

$$\Rightarrow x_0 = \frac{\frac{1}{2} (\mu_i - \mu_j)^t \Sigma^{-1} (\mu_i + \mu_j) - \ln \frac{P(W_i)}{P(W_j)}}{(\mu_i - \mu_j)^t (\Sigma^{-1})^t}$$

$$= \frac{1}{2} (\mu_i + \mu_j) - \frac{\ln \frac{P(W_i)}{P(W_j)}}{(\mu_i - \mu_j)^t \Sigma^{-1}}$$

$$= \frac{1}{2} (\mu_i + \mu_j) - \frac{\ln \frac{P(W_i)}{P(W_j)}}{(\mu_i - \mu_j)^t \Sigma^{-1}} \cdot \frac{\mu_i - \mu_j}{\mu_i - \mu_j}$$

$$= \frac{1}{2} (\mu_i + \mu_j) - \frac{(\mu_i - \mu_j) \ln \frac{P(W_i)}{P(W_j)}}{(\mu_i - \mu_j)^t \Sigma^{-1} (\mu_i - \mu_j)^t}$$



$$3. \mu_1 = \begin{bmatrix} 3 \\ 6 \end{bmatrix}; \Sigma_1 = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \Rightarrow \Sigma_1^{-1} = \begin{bmatrix} 1 & 0 \\ 0 & \frac{1}{2} \end{bmatrix}$$

$$\mu_2 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}; \Sigma_2 = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \Rightarrow \Sigma_2^{-1} = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix}$$

$$g_i(x) = x^t W_i x + W_i^t x + W_{i0}$$

$$\text{where } W_i = -\frac{1}{2} \Sigma_i^{-1}$$

$$W_i = \Sigma_i^{-1} \mu_i$$

$$W_{i0} = -\frac{1}{2} \mu_i^t \Sigma_i^{-1} \mu_i - \frac{1}{2} \ln |\Sigma_i| + \ln P(W_i)$$

$$\Rightarrow g_i(x) = g_j(x)$$

$$\Rightarrow x^t W_i x + W_i^t x + W_{i0} = x^t W_j x + W_j^t x + W_{j0}$$

$$\Rightarrow x^t W_i x + W_i^t x - x^t W_j x - W_j^t x = W_{j0} - W_{i0}$$

$$\Rightarrow x^t W_i x + W_i^t x - x^t W_j x - W_j^t x = -\frac{1}{2} \mu_j^t \Sigma_j^{-1} \mu_j - \frac{1}{2} \ln |\Sigma_j| + \ln P(W_j) + \frac{1}{2} \mu_i^t \Sigma_i^{-1} \mu_i + \frac{1}{2} \ln |\Sigma_i| + \ln P(W_i)$$

$$= \frac{1}{2} [\mu_i^t \Sigma_i^{-1} \mu_i - \mu_j^t \Sigma_j^{-1} \mu_j - \ln \frac{|\Sigma_j|}{|\Sigma_i|}] - \ln \frac{P(W_i)}{P(W_j)}$$

$$= \frac{1}{2} \left[ \begin{bmatrix} 3 & 6 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 3 \\ 6 \end{bmatrix} - \begin{bmatrix} 3 & -2 \end{bmatrix} \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} - \ln \frac{\begin{vmatrix} 2 & 0 \\ 0 & 2 \end{vmatrix}}{\begin{vmatrix} 1 & 0 \\ 0 & 2 \end{vmatrix}} \right] - \ln \frac{\frac{1}{2}}{\frac{1}{2}}$$

$$= \frac{1}{2} \left[ \begin{bmatrix} 3 & 6 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 3 \\ 6 \end{bmatrix} - \begin{bmatrix} 3 & -2 \end{bmatrix} \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} - \ln \frac{2 \times 2 - 0 \times 0}{\frac{1}{2} \times 2 - 0 \times 0} \right] - \ln 1$$

$$= \frac{1}{2} \left[ \begin{bmatrix} 3 & 6 \end{bmatrix} \begin{bmatrix} 2 \times 3 + 0 \times 3 \\ 0 \times 3 + \frac{1}{2} \times 6 \end{bmatrix} - \begin{bmatrix} 3 & -2 \end{bmatrix} \begin{bmatrix} \frac{1}{2} \times 3 + 0 \times 3 \\ 0 \times (-2) + \frac{1}{2} \times (-2) \end{bmatrix} - \ln 4 \right] - 0$$

$$= \frac{1}{2} \left[ \begin{bmatrix} 3 & 6 \end{bmatrix} \begin{bmatrix} 6 \\ 3 \end{bmatrix} - \begin{bmatrix} 3 & -2 \end{bmatrix} \begin{bmatrix} \frac{3}{2} \\ -1 \end{bmatrix} - \ln 4 \right]$$

$$= \frac{1}{2} [3 \times 6 + 6 \times 3 - (3 \times \frac{3}{2} + (-2) \times (-1)) - \ln 4]$$

$$= \frac{1}{2} [36 - 9 - 2 - \ln 4]$$

$$= \frac{1}{2} (25 - \ln 4)$$

$$\Rightarrow W_1 = \frac{1}{2} \begin{bmatrix} 1 & 0 \\ 0 & \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{4} \end{bmatrix}$$

$$W_2 = \frac{1}{2} \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \frac{1}{4} & 0 \\ 0 & \frac{1}{4} \end{bmatrix}$$

$$\Rightarrow W_1 = \Sigma_1^{-1} \mu_1 = \begin{bmatrix} 1 & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 3 \\ 6 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$$

$$W_2 = \Sigma_2^{-1} \mu_2 = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} = \begin{bmatrix} \frac{3}{2} \\ -1 \end{bmatrix}$$



$$\begin{aligned}
 & x^t w_1 x + w_1^t x - x^t w_2 x - w_2^t x \\
 &= [x_1, x_2] \begin{bmatrix} -1 & 0 \\ 0 & -\frac{1}{4} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + [6, 3] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} - [x_1, x_2] \begin{bmatrix} -\frac{1}{4} & 0 \\ 0 & -\frac{1}{4} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} - \begin{bmatrix} \frac{3}{2} & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \\
 &= [x_1, x_2] \begin{bmatrix} -x_1 + 0 \\ 0 - \frac{1}{4}x_2 \end{bmatrix} + (6x_1 + 3x_2) - [x_1, x_2] \begin{bmatrix} -\frac{1}{4}x_1 + 0 \\ 0 + (-\frac{1}{4})x_2 \end{bmatrix} - (\frac{3}{2}x_1 + (-x_2)) \\
 &= [x_1, x_2] \begin{bmatrix} -x_1 \\ -\frac{1}{4}x_2 \end{bmatrix} + 6x_1 + 3x_2 - [x_1, x_2] \begin{bmatrix} -\frac{1}{4}x_1 \\ -\frac{1}{4}x_2 \end{bmatrix} - \frac{3}{2}x_1 + x_2 \\
 &= -x_1^2 + x_2(-\frac{1}{4}x_2) + 6x_1 + 3x_2 - [(-\frac{1}{4}x_1^2) + x_2(-\frac{1}{4}x_2)] - \frac{3}{2}x_1 + x_2 \\
 &= -x_1^2 - \frac{1}{4}x_2^2 + 6x_1 + 3x_2 + \frac{1}{4}x_1^2 + \frac{1}{4}x_2^2 - \frac{3}{2}x_1 + x_2 \\
 &= -\frac{3}{4}x_1^2 + \frac{9}{2}x_1 + 4x_2
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow -\frac{3}{4}x_1^2 + \frac{9}{2}x_1 + 4x_2 &= \frac{1}{2} (29.5 - \ln 4) \\
 &= 14.75 - 0.69 = 14.06
 \end{aligned}$$

$$\Rightarrow 4x_2 = 14.06 + \frac{3}{4}x_1^2 - \frac{9}{2}x_1$$

$$\Rightarrow x_2 = 3.514 + \frac{3}{16}x_1^2 - \frac{9}{8}x_1$$

$$\Rightarrow x_2 = 3.514 + 0.1875x_1^2 - 1.125x_1$$