

[a more general or basic problem]

2. Suppose two equally probable one-dimensional densities are of the form  $p(x|\omega_i) \propto e^{-|x-a_i|/b_i}$  for  $i = 1, 2$  and  $0 < b_i$ .
- (a) Write an analytic expression for each density, that is, normalize each function for arbitrary  $a_i$  and positive  $b_i$ .
  - (b) Calculate the likelihood ratio as a function of your four variables.
  - (c) Sketch a graph of the likelihood ratio  $p(x|\omega_1)/p(x|\omega_2)$  for the case  $a_1 = 0$ ,  $b_1 = 1$ ,  $a_2 = 1$  and  $b_2 = 2$ .

[problem 5 in the Textbook by Duda et al.]

6. Consider the Neyman-Pearson criterion for two univariate normal distributions:  $p(x|\omega_i) \sim N(\mu_i, \sigma_i^2)$  and  $P(\omega_i) = 1/2$  for  $i = 1, 2$ . Assume a zero-one error loss, and for convenience let  $\mu_2 > \mu_1$ .
- (a) Suppose the maximum acceptable error rate for classifying a pattern that is actually in  $\omega_1$  as if it were in  $\omega_2$  is  $E_1$ . Determine the single-point decision boundary in terms of the variables given.
  - (b) For this boundary, what is the error rate for classifying  $\omega_2$  as  $\omega_1$ ?
  - (c) What is the overall error rate under zero-one loss?
  - (d) Apply your results to the specific case  $p(x|\omega_1) \sim N(-1/2, 1)$  and  $p(x|\omega_2) \sim N(1/2, 1)$  and  $E_1 = 0.05$ .
  - (e) Compare your result to the Bayes error rate (i.e., without the Neyman-Pearson conditions).