

①

a) Yes

b) $C = \log(|\Sigma_0|) - \log(|\Sigma_1|) + \mu_0^\top \Sigma_0^{-1} \mu_0 - \mu_1^\top \Sigma_1^{-1} \mu_1 - \log(p(y=0)) + \log(p(y=1))$

$$w = 2(\Sigma_0^{-1} \mu_0 - \Sigma_1^{-1} \mu_1)$$

$$B = \Sigma_1^{-1} - \Sigma_0^{-1}$$

②.

a) $\dim(\mu) = 784$

$$\dim(\Sigma) = 784^2$$

d) $\because \lambda > 0 \quad \therefore \det(\hat{\Sigma} + \lambda I) > 0 \quad \therefore \hat{\Sigma} \text{ invertible}$