

Gaussian Random Vectors, Gaussian Discriminant Analysis

Submit a PDF of your answers to Canvas.

1. Download and open the associated notebook and dataset. The dataset consists of a number of points $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n$ in a 3-dimensional space, and their associated label $y \in \mathbb{R}^3$.
 - a) Load the data and create a scatter plot by running the code. Does the data look normally distributed?
 - b) Complete the code in the second cell to find the mean and covariance of each class.
 - c) Complete the code to compute the log-likelihood of a new data point \mathbf{x} . The function should take \mathbf{x} , a mean vector, and a co-variance matrix to compute the log likelihood.
 - d) Run the script to test the new data points and compute return an accuracy. What is the accuracy of the classifier?