

## 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?