

$$g^*(x) = 1 \quad (\Leftrightarrow) \quad q_1 \phi_1(x) \geq q_0 \phi_0(x)$$

$$(\Leftrightarrow) \frac{q_1}{\sqrt{\det \Sigma_1}} \exp\left(-\frac{1}{2}(x-m_1)^T \Sigma_1^{-1} (x-m_1)\right) \geq \frac{q_0}{\sqrt{\det \Sigma_0}} \exp\left(-\frac{1}{2}(x-m_0)^T \Sigma_0^{-1} (x-m_0)\right)$$

$$(\Leftrightarrow) (x-m_1)^T \Sigma_1^{-1} (x-m_1) - (x-m_0)^T \Sigma_0^{-1} (x-m_0) \leq 2 \log\left(\frac{q_1}{q_0}\right) + \log \frac{\det \Sigma_0}{\det \Sigma_1}$$

$$\begin{aligned} (\Leftrightarrow) \underbrace{x^T \Sigma_1^{-1} x - x^T \Sigma_0^{-1} x - 2(x^T \Sigma_1^{-1} m_1 + x^T \Sigma_0^{-1} m_0)}_{=0 \text{ if } \Sigma_0 = \Sigma_1} &\leq 2 \log \frac{q_1}{q_0} + \log \frac{\det \Sigma_0}{\det \Sigma_1} - m_1^T \Sigma_1^{-1} m_1 + m_0^T \Sigma_0^{-1} m_0 \end{aligned}$$

The Bayes decision is linear if and only if  $\Sigma_0 = \Sigma_1$