

Project-2

The project is due on April 18, 2018 (7:00 pm). No consultation with your fellow course mates. If I suspect any copying every concerned persons will be de-registered and it will be reported to the appropriate authority.

PROBLEM:

I have enclosed a swiss-bank data set on original currency and fake currency. It has 6 variables. The first column indicates whether it is fake (1) or original (0). You may ignore this column use the other 6 columns and model the data using mixture of two multivariate (6-variate) normal distributions. Can the mixture model be used as a classification model in this case? Your project should be written as follows;

(a) Introduction and problem description, (b) Explicit description of the EM algorithm of the multivariate mixture model. (c) Data analysis (d) Classification methods and results (e) Conclusions. Include all the codes in the Appendix.

Please provide a declaration at the end mentioning that you have not helped anybody nor you have taken any help from anybody to do this project.