

Figure 5.21: (a) Contour plots and samples from two Gaussian class-conditional densities for twodimensional feature vectors $x_n = (x_n^1, x_n^2)$. The Gaussians have means μ_0 and μ_1 for class $q_n = 0$ and $q_n = 1$, respectively, and equal covariance matrices. (b) The solid lines are the contours of the posterior probability, $p(q_n = 1 | x_n)$. In the direction orthogonal to the linear contours, the posterior probability is a monotonically increasing function given by (Eq. (5.61)). This function is sketched at the top of the figure.