

Loss function: The error in making a decision regarding assigning a data  $x$  to a particular category is evaluated by means of an expected loss or risk:

$$\begin{aligned}\mathbf{R}(\alpha_i|x) \sum_j^c &= 1 \lambda(\alpha_i|\omega_j) P(\omega_j|x) \\ &= \sum_{j \rightarrow 1} P(\omega_j|x) = 1 = P(\omega_i|x)\end{aligned}$$

where

- $\mathbf{R}(\alpha_i|x)$  is the conditional risk,  $\lambda(\alpha_i|\omega_j)$  is the loss incurred by taking an action  $\alpha_i$  for assigning a particular  $x$  to the class  $\omega_j$  and  $p(\omega_j|x)$  is the probability of  $x$  belonging to  $\omega_j$