

We define corresponding subsets by  $Y_1$  and  $Y_2$ . If  $\|\vec{w}\| = 1$  then each  $y_i$  is a projection of  $x_i$  onto a line in the direction of  $\vec{w}$ .

$$\vec{m}_i = \frac{1}{n_i} \sum_{\vec{x} \in D_i} \vec{x} \quad (20)$$

$$\tilde{m}_i = \frac{1}{n_i} \sum_{y \in Y_i} y \quad (21)$$

$$= \frac{1}{n_i} \frac{\sum_{\vec{x} \in D_i} \vec{w}^T \vec{x}}{\vec{w}^T \vec{w}} \quad (22)$$

$$= \vec{w}^T \vec{m}_i \Rightarrow |\tilde{m}_1 - \tilde{m}_2| = |\vec{w}^T (\vec{m}_1 - \vec{m}_2)| \quad (23)$$

Equation 23 is the projected mean, which is a projection on  $\vec{m}_i$  [1, 118].