

4.7.3

$$P_k(x) = \frac{\pi_k \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2\sigma_k^2}(x-\mu_k)^2}}{\sum_{k=1}^K \pi_k \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2\sigma_k^2}(x-\mu_k)^2}}$$

to find $P_k(x)$ is largest, we can only consider numerator.

$$\log \left[\pi_k \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2\sigma_k^2}(x-\mu_k)^2} \right]$$

Also, as the \log function is monotonally increasing, it's equivalent to find k for

which

$$\log(\pi_k) - \log(\sqrt{2\pi}\sigma) - \left(\frac{1}{2\sigma_k^2}\right)(x-\mu_k)^2$$

$$\text{equivalent} \equiv \log(\pi_k) - \left(\frac{1}{2\sigma_k^2}\right)(x-\mu_k)^2$$

$$= \log \pi_k - \frac{1}{2\sigma_k^2} x^2 + \frac{\mu_k}{\sigma_k^2} x - \frac{\mu_k^2}{2\sigma_k^2}$$

for this expression, we can't remove $-\frac{1}{2\sigma_k^2} x^2$

because we no longer assume $\sigma_1 = \sigma_2 = \dots = \sigma_k$

therefore, the Bayes' classifier has quadratic term

4.7.7

$$P(\text{Yes}) = 0.8 \quad P(\text{No}) = 1 - 0.8 = 0.2$$

$$P(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$$P(\text{Yes} | x=4)$$

$$= \frac{P(x=4 | \text{Yes}) \cdot P(\text{Yes})}{P(x=4 | \text{Yes}) \cdot P(\text{Yes}) + P(x=4 | \text{No}) \cdot P(\text{No})}$$

$$\frac{\frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(4-10)^2}{2 \cdot 36^2}} \times 0.8}{\frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(4-10)^2}{2 \cdot 36^2}} \times 0.8 + \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(4-0)^2}{2 \cdot 36^2}} \times 0.2}$$

$$= \frac{\exp\left(-\frac{1}{2 \cdot 36^2} (4-10)^2\right) \cdot 0.8}{\exp\left(-\frac{1}{2 \cdot 36^2} (4-10)^2\right) \times 0.8 + \exp\left(-\frac{1}{2 \cdot 36^2} (4-0)^2\right) \times 0.2}$$

$$\approx 0.752$$