

You know LDA/Fisher. Consider a two class problem with two samples  $((2, 3), +)$  and  $((3, 4), -)$ .  $S_w$  is regularized as  $S_w + \sigma I$ . The LDA solution  $\mathbf{w}^*$  will be:

- (A) **[Ans]** along the direction of  $(2, 3)$  and  $(3, 4)$
- (B) orthogonal to the direction of  $(2, 3)$  and  $(3, 4)$
- (C) neither along nor orthogonal to
- (D) **[Ans]** If we have not regularized,  $S_w$  would have become a NULL matrix.
- (E) None of the above.

You know LDA/Fisher. The goal is to:

- (A) **[Ans]** maximize inter class scatter
- (B) minimize inter class scatter
- (C) maximize within class scatter
- (D) **[Ans]** minimize within class scatter
- (E) Any two of the above.

You know LDA/Fisher. There are two classes  $\omega_1$  and  $\omega_2$ .  $d = 4$ . Both are multivariate Gaussians with  $\Sigma = I$ . There are 50 and 100 samples from these two classes respectively. i.e.,  $N = 150$ . The rank of  $S_B$  is

- (A) **[Ans]** 1
- (B) 2
- (C) 150(N)
- (D) 4 (d)
- (E) None of the above

You know LDA/Fisher. There are two classes  $\omega_1$  and  $\omega_2$ .  $d = 4$ . Both are multivariate Gaussians with  $\Sigma = I$ . There are 50 and 100 samples from these two classes respectively. i.e.,  $N = 150$ .

What is the rank of  $S_w$  is:

- (A) 2
- (B) **[Ans] 4**
- (C) 1
- (D) 100
- (E) 150

You know LDA/Fisher for two class classification problem. We know the problem as solving for:

$$S_b u = \lambda S_w u$$

and the solution as:

$$u^* = \alpha S_w^{-1} [\mu_1 - \mu_2]$$

- (A) **[Ans]** Both  $S_B$  and  $S_w$  are of  $d \times d$ .
- (B) Given the problem statement, we can write  $S_b = \lambda S_w$ . Or one matrix is the scaled version of the other.
- (C) There is one and only one  $u$  that satisfy the problem. (or solution to the problem is unique).
- (D)  $u^*$  is obtained by solving our problem with an additional constraint of  $\|u\|_2^2 = 1$
- (E) None of the above.