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In this question I tried to write in Matlab since I don’t know R or Python. In the question I used mvnrnd method since it generates random points from the multivariate normal distribution by taking mean, deviation and size. Then since my points were not in 1 array, I easily took the mean and covariance (since they were not together I did not need to check class). While calculating priors sample sizes were divided to overall sample size. While trying to calculate the confusion matrix I failed and this is the end of my homework.