



Let's go through each part of the problem step by step.让我们逐步讨论问题的每个部分。

Part (a)

1. **Class-conditional mean, μ_{ki} :**

The class-conditional mean for each feature i in class k is calculated by averaging over the n samples in that class:

每个特征*i*的类条件均值在课堂*k*是通过平均来计算的*n* 该类的样本:

$$\mu_{ki} = \frac{1}{n} \sum_{j=1}^n x_{kij}$$

where x_{kij} is the i -th feature of the j -th sample in class k .

在哪里 x_{kij} 是 i 第-个特征 j 课堂上的第一个样本 k 。

2. **Element σ_{kpq} of the covariance matrix:元素 σ_{kpq} 协方差矩阵:**

The covariance matrix for each class k describes the covariance between features p and q in that class. Each element of the covariance matrix is given by:

每个类别的协方差矩阵 k 描述特征之间的协方差 p 和 q 在那课堂上。协方差矩阵的每个元素由下式给出:

$$\sigma_{kpq} = \frac{1}{n} \sum_{j=1}^n (x_{kpj} - \mu_{kp})(x_{kqj} - \mu_{kq})$$

where μ_{kp} and μ_{kq} are the means of features p and q in class k , respectively.

在哪里 μ_{kp} 和 μ_{kq} 是特征的手段 p 和 q 在课堂上 k , 分别。

Part (b)

1. **Constructing the column feature vector \mathbf{x}_{kj} :构建列特征向量 \mathbf{x}_{kj} :**

Each sample j in class k can be represented by a column vector \mathbf{x}_{kj} , which is composed of its m features:每个样品 j 在课堂上 k 可以用列向量表示 \mathbf{x}_{kj} , 它由其组成 m 特征:

$$\mathbf{x}_{kj} = \begin{bmatrix} x_{k1j} \\ x_{k2j} \\ \vdots \\ x_{kmj} \end{bmatrix}$$

where \mathbf{x}_{kj} is an $m \times 1$ vector for each sample j in class k .

在哪里 \mathbf{x}_{kj} 是一个 $m \times 1$ 每个样本的向量 j 在课堂上 k 。

2. **Class-conditional mean vector μ_k :类条件均值向量 μ_k :**

The class-conditional mean vector μ_k is the average of all sample vectors \mathbf{x}_{kj} in class k :类条件均值向量 μ_k 是所有样本向量的平均值 \mathbf{x}_{kj} 在课堂上 k :

$$\mu_k = \frac{1}{n} \sum_{j=1}^n \mathbf{x}_{kj}$$

This is an $m \times 1$ vector where each element represents the mean of a particular feature across all samples in class k .

这是一个 $m \times 1$ 向量, 其中每个元素代表类中所有样本的特定特征的平均值 k 。

3. **Covariance matrix Σ_k :协方差矩阵 Σ_k :**

The covariance matrix Σ_k for class k can be computed as:

协方差矩阵 Σ_k 上课用 k 可以计算为:

$$\Sigma_k = \frac{1}{n} \sum_{j=1}^n (\mathbf{x}_{kj} - \mu_k)(\mathbf{x}_{kj} - \mu_k)^T$$

where Σ_k is an $m \times m$ matrix, and each element σ_{kpq} represents the covariance between features p and q in class k .

在哪里 Σ_k 是一个 $m \times m$ 矩阵, 以及每个元素 σ_{kpq} 表示特征之间的协方差 p 和 q 在课堂上 k 。

Part (c)

1. **Constructing the class-conditional data matrix \mathbf{X}_k :构造类条件数据矩阵 \mathbf{X}_k :**

Define the data matrix \mathbf{X}_k for class k as:定义数据矩阵 \mathbf{X}_k 上课用 k 作为:

$$\mathbf{X}_k = \begin{bmatrix} \mathbf{x}_{k1} - \mu_k & \mathbf{x}_{k2} - \mu_k & \dots & \mathbf{x}_{kn} - \mu_k \end{bmatrix}$$

where each column $\mathbf{x}_{kj} - \mu_k$ represents a sample vector with the class-conditional mean subtracted, making the mean of \mathbf{X}_k zero.

其中每列 $\mathbf{x}_{kj} - \mu_k$ 表示减去类条件平均值的样本向量, 使平均值为 \mathbf{X}_k 零。

2. **Computing Σ_k using \mathbf{X}_k :**

The covariance matrix Σ_k can also be calculated using the data matrix \mathbf{X}_k as follows:

协方差矩阵 Σ_k 也可以使用数据矩阵计算 \mathbf{X}_k 如下:

$$\Sigma_k = \frac{1}{n} \mathbf{X}_k \mathbf{X}_k^T$$

where Σ_k is an $m \times m$ matrix, representing the covariance between features in class k . This method provides the same result as in part (b) but uses matrix operations on \mathbf{X}_k , which may be computationally advantageous for large datasets.

在哪里 Σ_k 是一个 $m \times m$ 矩阵, 表示类中特征之间的协方差 k 。此方法提供与 (b) 部分相同的结果, 但使用矩阵运算 \mathbf{X}_k , 这对于大型数据集在计算上可能是有利的。