

$$D) f_D(x) = \begin{cases} +1 & \text{if } P[y=+1|x] > \frac{1}{2} \\ -1 & \text{if } P[y=-1|x] > \frac{1}{2} \end{cases}$$

goal: show  $L_D(f_D) \leq L_0(h) \rightarrow$  the bayes classifier is the best

true error of a classifier:

$$\begin{aligned} L_0(h) &= \mathbb{E}[P[h(x) \neq y]] \\ &= \mathbb{E}\left\{\begin{array}{ll} P[y \neq -1|x] & \text{if } h(x) = -1 \\ P[y \neq 1|x] & \text{if } h(x) = 1 \end{array}\right. \end{aligned}$$

we can rewrite as

$$\mathbb{E}\left\{\begin{array}{ll} P[y=1|x] & \text{if } h(x) = -1 \\ 1 - P[y=1|x] & \text{if } h(x) = 1 \end{array}\right.$$

If  $P[y=1|x] < 1 - P[y=1|x] \rightarrow$  choose  $h(x) = -1$

$$P[y=1|x] + P[y=1|x] < 1$$

$$2P[y=1|x] < 1$$

$$P[y=1|x] < \frac{1}{2}$$

$\rightarrow$  choose  $h(x) = -1$   
 This is the same  
 as for the bayes  
 predictor as  
 listed above