

Homework-8

Question 1. $\mu_1 = \left(\frac{1+2+1}{3}, \frac{1+1+2}{3} \right) = \left(\frac{4}{3}, \frac{4}{3} \right) = (1.333, 1.33)$

$$\mu_2 = \left(\frac{0+1+2+3+0+3}{6}, \frac{0+0+0+0+3+3}{6} \right) = \left(\frac{9}{6}, 1 \right) = (1.5, 1)$$

$$P(w^+) = \frac{3}{9} = \frac{1}{3}$$

$$P(w^-) = \frac{6}{9} = \frac{2}{3}$$

Discriminant function

$$g_i(x) = \frac{|x - \mu_i|^2}{2\sigma^2} + \log P(w_i)$$

for $g_-(x) = \frac{1}{2\sigma^2} [(x_1 - 1.5)^2 + (x_2 - 1)^2] + \log \frac{2}{3}$

$$\begin{aligned} g_+(x) &= \frac{1}{2\sigma^2} [(x_1 - 1.33)^2 + (x_2 - 1.33)^2] + \log \frac{1}{3} \\ &= \frac{1}{2\sigma^2} [(x_1 - 1.5)^2 + (x_2 - 1)^2 - (x_1 - 1.33)^2 - (x_2 - 1.33)^2] \\ &\quad > \log \frac{2}{3} - \log \frac{1}{3} \end{aligned}$$

$$= \frac{1}{2\sigma^2} (0.34x_1 + 0.66x_2 - 0.7322) > \log 2$$

Discriminant boundary

$$\boxed{0.34x_1 + 0.66x_2 > 0.7322 + 2\sigma^2 \log 2}$$

2. already solved $\mu = \begin{bmatrix} \frac{4}{3} \\ \frac{4}{3} \end{bmatrix}$ $\mu = \begin{bmatrix} \frac{3}{2} \\ 1 \end{bmatrix}$

$$C = \frac{1}{N} \sum_{i=1}^n (x_i - \mu)(x_i - \mu)^T$$

$$x_i - \mu$$

$$1 - \frac{4}{3}, 1 - \frac{4}{3} \quad -0.3333, -0.3333$$

$$2 - \frac{4}{3}, 1 - \frac{4}{3} \quad 0.6666, -0.3333$$

$$1 - \frac{4}{3}, 2 - \frac{4}{3} \quad -0.3333, 0.6666$$

$$0 - \frac{3}{2}, 0 - 1 \quad -1.5, -1$$

$$1 - \frac{3}{2}, 0 - 1 \quad -0.5, -1$$

$$2 - \frac{3}{2}, 0 - 1 \quad 0.5, -1$$

$$3 - \frac{3}{2}, 0 - 1 \quad 1.5, -1$$

$$0 - \frac{3}{2}, 3 - 1 \quad -1.5, 2$$

$$3 - \frac{3}{2}, 3 - 1 \quad 1.5, 2$$

$$\frac{1}{9} \left(\begin{bmatrix} 0.3333 & 0.3333 \end{bmatrix} \begin{bmatrix} -0.3333 \\ 0.3333 \end{bmatrix} + \begin{bmatrix} 0.6666 & -0.3333 \end{bmatrix} \begin{bmatrix} 0.6666 \\ -0.3333 \end{bmatrix} + \begin{bmatrix} -0.3333 & 0.6666 \end{bmatrix} \begin{bmatrix} -0.3333 \\ 0.6666 \end{bmatrix} + \begin{bmatrix} -1.5 & -1 \end{bmatrix} \begin{bmatrix} -1.5 \\ -1 \end{bmatrix} + \begin{bmatrix} -0.5 & -1 \end{bmatrix} \begin{bmatrix} -0.5 \\ -1 \end{bmatrix} + \begin{bmatrix} 0.5 & -1 \end{bmatrix} \begin{bmatrix} 0.5 \\ -1 \end{bmatrix} + \begin{bmatrix} 1.5 & -1 \end{bmatrix} \begin{bmatrix} 1.5 \\ -1 \end{bmatrix} + \begin{bmatrix} -1.5 & 2 \end{bmatrix} \begin{bmatrix} -1.5 \\ 2 \end{bmatrix} + \begin{bmatrix} 1.5 & 2 \end{bmatrix} \begin{bmatrix} 1.5 \\ 2 \end{bmatrix} \right)$$

$$\begin{aligned}
 & + [-0.5 \ -1] \begin{bmatrix} -0.5 \\ -1 \end{bmatrix} + [0.5 \ -2] \begin{bmatrix} 0.5 \\ 2 \end{bmatrix} + [1.5 \ -1] \begin{bmatrix} 1.5 \\ -1 \end{bmatrix} \\
 & + [-1.5 \ 2] \begin{bmatrix} -1.5 \\ 2 \end{bmatrix} + [1.5 \ 2] \begin{bmatrix} 1.5 \\ 2 \end{bmatrix} \\
 & = \frac{1}{9} \left(\begin{bmatrix} 0.1111 \\ 0.1111 \end{bmatrix} + \begin{bmatrix} 0.4444 \\ 0.1111 \end{bmatrix} + \begin{bmatrix} 0.1111 \\ 0.4444 \end{bmatrix} + \begin{bmatrix} 2.25 \\ 1 \end{bmatrix} + \right. \\
 & \quad \left. \begin{bmatrix} 0.25 + 1 \end{bmatrix} + \begin{bmatrix} 0.25 + 1 \end{bmatrix} + \begin{bmatrix} 2.25 + 1 \end{bmatrix} + \right. \\
 & \quad \left. \begin{bmatrix} 2.25 + 4 \end{bmatrix} + \begin{bmatrix} 2.25 + 4 \end{bmatrix} \right)
 \end{aligned}$$

$$\frac{1}{9} (0.2222 + 0.5555 + 0.5555 + 3.25 + 1.25 + 1.25 + 3.25 + 6.25 + 6.25)$$

$$\frac{1}{9} \times (22.8332) = 2.537$$

$$C = 2.537$$

$$w = c^{-1} [y_1 - y_2] = \frac{1}{2.537} \begin{bmatrix} 4/3 \\ 4/3 \end{bmatrix} - \begin{bmatrix} 3/2 \\ 1 \end{bmatrix}$$

$$\frac{1}{2.537} \begin{bmatrix} -0.1666 \\ 0.3333 \end{bmatrix}$$

$$w = \begin{bmatrix} -0.06566 \\ 0.1313 \end{bmatrix}$$

$$b = \frac{1}{2} (\mu_2^T C^{-1} \mu_2 - \mu_1^T C^{-1} \mu_1) + (\ln P(h_1) - \ln P(h_2))$$

$$\mu_2^T C^{-1} \mu_2 = \begin{bmatrix} 3/2 & 1 \end{bmatrix} \times \frac{1}{2.537} \times \begin{bmatrix} 3/2 \\ 1 \end{bmatrix} - \begin{bmatrix} 4/3 & 4/3 \end{bmatrix} \frac{1}{2.537} \begin{bmatrix} 4/3 \\ 4/3 \end{bmatrix}$$

$$\frac{1}{2 \times 2.537} \left[(2.25 + 1) - (1.7777 + 1.7777) \right]$$

$$\frac{1}{5.074} \times [3.25 - 3.5554]$$

$$\frac{1}{5.074} \times -0.3054$$

$$\boxed{b = -0.0601}$$

$$d(x) = w^T x + b$$

$$d(x) = \begin{bmatrix} -0.6566 & 0.1313 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} - 0.0601 \text{ is positive.}$$

if $d(x) > 0$ and negative if $d(x) < 0$

3. Case 3 :- $d(x) = (x - \mu_2)^T C_2^{-1} (x - \mu_2) - (x - \mu_1)^T C_1^{-1} (x - \mu_1) + b_0$

given, $\mu_1 = \begin{bmatrix} 4/3 \\ 4/3 \end{bmatrix}$ $\mu_2 = \begin{bmatrix} 3/2 \\ 1 \end{bmatrix}$

$$C_1 = \frac{1}{3} \left(\begin{bmatrix} 0.1111 & 0.1111 \\ 0.1111 & 0.1111 \end{bmatrix} + \begin{bmatrix} 0.4444 & -0.2222 \\ -0.2222 & 0.1111 \end{bmatrix} + \begin{bmatrix} 0.1111 & -0.2222 \\ -0.2222 & 0.4444 \end{bmatrix} \right)$$

$$C_1 = \frac{1}{3} \begin{bmatrix} 0.6666 & -0.3333 \\ -0.3333 & 0.6666 \end{bmatrix} = \begin{bmatrix} 0.2222 & -0.1111 \\ -0.1111 & 0.2222 \end{bmatrix}$$

$$C_2 = \frac{1}{6} \left(\begin{bmatrix} 2.25 & 1.5 \\ 1.5 & 1 \end{bmatrix} + \begin{bmatrix} 0.25 & 0.5 \\ 0.5 & 1 \end{bmatrix} + \begin{bmatrix} 0.25 & -0.5 \\ -0.5 & 1 \end{bmatrix} + \begin{bmatrix} 2.25 & -1.5 \\ -1.5 & 1.0 \end{bmatrix} + \begin{bmatrix} 2.25 & -3.0 \\ -3.0 & 4 \end{bmatrix} + \begin{bmatrix} 2.25 & 3.0 \\ 3.0 & 4 \end{bmatrix} \right)$$

$$= \frac{1}{6} \begin{bmatrix} 9.5 & 0 \\ 0 & 12.0 \end{bmatrix}$$

$$C_2 = \begin{bmatrix} 1.583 & 0 \\ 0 & 2 \end{bmatrix}$$

$$C_1^{-1} = \begin{bmatrix} 0.222 & 0 \\ 0 & 0.222 \end{bmatrix} \quad C_2^{-1} = \begin{bmatrix} 1.583 & 0 \\ 0 & 2 \end{bmatrix}$$

$$C_1^{-1} = \begin{bmatrix} 4.504 & 0 \\ 0 & 4.504 \end{bmatrix} \quad C_2^{-1} = \begin{bmatrix} 0.632 & 0 \\ 0 & 0.5 \end{bmatrix}$$

$$|C_1| = 0.222 \times 0.222 = 0.049$$

$$|C_2| = 1.583 \times 2.0 = 3.166$$

$$d(x) = -\frac{1}{2} \ln(0.049) + \frac{1}{2} (x - \mu_1)^T C_1^{-1} (x - \mu_1) + \frac{1}{2} (x - \mu_2)^T C_2^{-1} (x - \mu_2)$$

$$d(x) = 1.51 + \frac{1}{2} [4.504 \times (x_1 - 1.333)^2 + 4.504 (x_2 - 1.333)^2] - \frac{1}{2} [0.632 \cdot (x_1 - 1.5)^2 + 0.5 (x_2 - 1.0)^2] + 0.575$$