

5 Recall that in GDA we model the joint distribution of (x, y) by the following equations:
$$p(y) = \begin{cases} \phi & \text{if } y = 1 \\ 1 - \phi & \text{if } y = 0 \end{cases}$$

Suppose we have already fit ϕ , μ_0 , μ_1 , and Σ , and now want to predict y given a new point x . To show that GDA results in a classifier that has a linear decision boundary, show the posterior distribution can be written as
$$p(y = 1 | x; \phi, \mu_0, \mu_1, \Sigma) = \frac{\phi \exp(-\frac{1}{2}(x - \mu_1)^T \Sigma^{-1} (x - \mu_1))}{\phi \exp(-\frac{1}{2}(x - \mu_1)^T \Sigma^{-1} (x - \mu_1)) + (1 - \phi) \exp(-\frac{1}{2}(x - \mu_0)^T \Sigma^{-1} (x - \mu_0))}$$