

A more general case of Bayesian decision theory is applied in Minimum error rate classification. Here each action (α_i) carries a loss function:

$$\lambda(\alpha_i|w_j) = \{ '0' \text{ when } i=j, \text{ \& '1' when } i \neq j \} \quad \text{for } i,j \in \{1, \dots, c\}$$

It's based on the cost associated with taking the action α_i when the correct classification category happens to be w_j

By accomodating this loss function, we get a new conditional risk function (expected Loss function) for the problem:

$$R(\alpha_i|x) = \sum_{j=1}^c \lambda(\alpha_i|w_j)P(w_j|x) = 1 - P(w_i|x)$$

According to the Bayesian decision rule ($\alpha(x) = \operatorname{argmin}_{\alpha} R(\alpha|x)$) & above equation, The Bayesian risk for the minimum error rate classification is given by

$$R(\alpha_i|x) = \sum_{j=1}^c \lambda(\alpha_i|w_j)P(w_j|x) = 1 - P(w_i|x)$$