

$$(3) \lambda_{11}P(\omega_1|x) + \lambda_{12}P(\omega_2|x) \begin{matrix} < \\ > \end{matrix} \lambda_{21}P(\omega_1|x) + \lambda_{22}P(\omega_2|x), \text{ then } x \in \begin{cases} \omega_1 \\ \omega_2 \end{cases}$$

有 $\lambda_{11}=\lambda_{22}=0$ ,

$\lambda_{12}P(\omega_2|x) = \lambda_{12} \times 0.2 \times (2-x) < \lambda_{21}P(\omega_1|x) = \lambda_{21} \times 0.8 \times (x-1)$ , then  $x \in \omega_1$ , 带 入

$x=1.5$ , 有  $\lambda_{12} < 4\lambda_{21}$ , then  $x \in \omega_1$

已知两类问题, 有  $\mu_1 = \begin{bmatrix} 4 \\ 4 \end{bmatrix}$ ,  $\mu_2 = \begin{bmatrix} 8 \\ 8 \end{bmatrix}$ ,  $\Sigma_1 = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$ ,  $\Sigma_2 = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$ , 先验概率为

$P(\omega_1)=0.8, P(\omega_2)=0.2$ 。

(1) 求两类的贝叶斯决策分界面。

(2) 要求根据 Bayes 决策, 对样本  $x(3, 3)$  进行分类。

解: 情况 1

$$g_i(x) = w_i^T x + w_{i0}$$

$$w_1 = \frac{1}{\sigma^2} \mu_1 = \begin{bmatrix} 2 \\ 2 \end{bmatrix}, \quad w_{10} = -\frac{1}{2\sigma^2} \mu_1^T \mu_1 + \ln P(w_1) = -8 - 0.22 = -8.22,$$

$$g_1(x) = 2x_1 + 2x_2 - 8.22$$

$$w_2 = \frac{1}{\sigma^2} \mu_2 = \begin{bmatrix} 4 \\ 4 \end{bmatrix}, \quad w_{20} = -\frac{1}{2\sigma^2} \mu_2^T \mu_2 + \ln P(w_2) = -32 - 1.61 = -33.61,$$

$$g_2(x) = 4x_1 + 4x_2 - 33.61$$

$$g(x) = g_1(x) - g_2(x) = -2x_1 - 2x_2 + 25.39$$

$$g(x) = g_1(x) - g_2(x) = -2x_1 - 2x_2 + 25.39 = 13.39 > 0 \text{ 属于 } \omega_1 \text{ 类}$$