

2(a). According to equation 4.33 from the textbook for the LDA rule to classify to class 2, the ratio of posterior probability of N_2 & N_1 should be greater than 1.

$$\log \frac{Pr(G=K | X=x)}{Pr(G=K' | X=x)} > 0 \quad \text{where } K=N_2 \text{ \& } K'=N_1$$

$$\log \frac{N_2}{N_1} - \frac{1}{2} (\mu_2 + \mu_1)^T \Sigma^{-1} (\mu_2 - \mu_1) + x^T \Sigma^{-1} (\mu_2 - \mu_1) > 0$$

$$x^T \Sigma^{-1} (\mu_2 - \mu_1) > \frac{1}{2} (\mu_2 + \mu_1)^T \Sigma^{-1} (\mu_2 - \mu_1) - \log(N_2/N_1)$$

Therefore, substituting the target, we get

$$x^T \Sigma^{-1} (\mu_2 - \mu_1) > \frac{1}{2} \mu_2^T \Sigma^{-1} \mu_2 - \frac{1}{2} \mu_1^T \Sigma^{-1} \mu_1 + \log \frac{N_1}{N} - \log \frac{N_2}{N}$$