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% Author: Noah Rondeau
% ECE 485: Data Analysis and Pattern Recognition
% Assignment 2
% Question 2
clc;
clear all;
close all;

fprintf('ECE 485: Data Analysis and Pattern Recognition\n');
fprintf('Author: Noah Rondeau\n');
fprintf('Assignment 2, Question 3\n\n');

%load data and extract into classes
load Data/Data3;
class1 = Data3( Data3(:,3)==1, 1:2);
class2 = Data3( Data3(:,3)==2, 1:2);
class3 = Data3( Data3(:,3)==3, 1:2);

length_c1 = length(class1);
length_c2 = length(class2);
length_c3 = length(class3);
length_d3 = length(Data3);

prior_c1 = length_c1 / length_d3;
prior_c2 = length_c2 / length_d3;
prior_c3 = length_c3 / length_d3;

mu1 = mean(class1)';
Sigma1 = cov(class1);
mu2 = mean(class2)';
Sigma2 = cov(class2);
mu3 = mean(class3)';
Sigma3 = cov(class3);

fprintf('PART A: estimated class means and covariances\n');
fprintf('Class 1:\n');
disp('Mean:');
disp(mu1);
disp('Covariance:');
disp(Sigma1);
fprintf('Class 2:\n');
disp('Mean:');
disp(mu2);
disp('Covariance:');
disp(Sigma2);
fprintf('Class 3:\n');
disp('Mean:');
disp(mu3);
disp('Covariance:');
disp(Sigma3);
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if prior_c1 == prior_c2 && prior_c2 == prior_c3
    fprintf('Note: all three classes have the same apriori
probabilities\n');
    fprintf('All three classes have the same number of records in the
data\n');
end

% PART B
fprintf('\nPART B: Test point classification by Mahalanobis distance
\n');

x1 = [10,2];
x2 = [-3,4];
x3 = [2,2];
x4 = [5, -7];
X = [x1;x2;x3;x4];

% determine mahalanobis distance for each x relative to each class
dist1 = mahal(X, class1);
dist2 = mahal(X, class2);
dist3 = mahal(X, class3);

% determine class for each x
for i=1:4
    fprintf('x_%d Mahalanobis Distances:\n', i);
    fprintf('From:\n\tClass1: %f\n\tClass2: %f\n\tClass3: %f\n',
dist1(i), dist2(i), dist3(i));
    min_dist = min([dist1(i), dist2(i), dist3(i)]);
    if min_dist == dist1(i)
        x_class(i) = 1;
    elseif min_dist == dist2(i)
        x_class(i) = 2;
    elseif min_dist == dist3(i)
        x_class(i) = 3;
    end
    fprintf('Point belongs to: Class%d\n\n', x_class(i));
end

% Tag each x with its class value and label
X = [X x_class'];
for i=1:4
    data_labels(i,1) = cellstr(sprintf('x%d, (C%d)', i, X(i,3)));
end

% PART D
fprintf('PART D: Supervised vs Unsupervised Learning\n');
fprintf('If we did not know which points belonged to which class, the
approach above does not work.\n');
fprintf('It becomes a clustering problem, not a classification
problem.\n');
fprintf('We have not yet gone over these issues in class.\n');
fprintf('But, I could imagine a sort of finite-element analysis which
would\n');

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fprintf('assign a density to a region based on the number of data
points it contains.\n');
fprintf('Assuming either:\n\ta) that I know the number of classes the
data represents, or\n');
fprintf('\tb) that I assume they are distributed according to a
particular distribution:\n');
fprintf('I would then attempt to fit distributions centered at the
density peaks (assuming they exist).\n');
fprintf('This would not generally work if two classes overlapped
significantly\n\n');

%PART E: Get decision boundaries
coeff1 = log(prior_c1 / (2*pi*sqrt(det(Sigma1))));
coeff2 = log(prior_c2 / (2*pi*sqrt(det(Sigma2))));
coeff3 = log(prior_c3 / (2*pi*sqrt(det(Sigma3))));
syms p1(x1,x2) p2(x1, x2) p3(x21, x2);
syms b12(x1) b13(x1) b23(x1);
assume(x1, 'real');
assume(x2, 'real');
p1(x1,x2) = coeff1 - 0.5 * ([x1 x2]' - mu1)' * inv(Sigma1) * ([x1
x2]' - mu1);
p2(x1,x2) = coeff2 - 0.5 * ([x1 x2]' - mu2)' * inv(Sigma2) * ([x1
x2]' - mu2);
p3(x1,x2) = coeff3 - 0.5 * ([x1 x2]' - mu3)' * inv(Sigma3) * ([x1
x2]' - mu3);
b12 = simplify(p1==p3);
b13 = simplify(p1==p3);
b23 = simplify(p2==p3);

fprintf('PART E: 2-class decision boundaries\n\n');
fprintf('Boundary between classes 1 and 2:\n');
disp(vpa(b12/(1e48), 4));

fprintf('Boundary between classes 1 and 3:\n');
disp(vpa(b13/(1e48), 4));

fprintf('Boundary between classes 2 and 3:\n');
disp(vpa(b23/(1e20), 4));

figure(1);
hold on;
scatter(class1(:,1), class1(:,2), '+b');
scatter(class2(:,1), class2(:,2), 'om');
scatter(class3(:,1), class3(:,2), 'xy');
scatter(X(:,1), X(:,2), '^k', 'HandleVisibility', 'off');
text(X(:,1) + 0.5, X(:,2) + 0.2, data_labels);
Q2_PlotEllipse(mu1, Sigma1, 1, 'on');
Q2_PlotEllipse(mu1, Sigma1, 2, 'off');
Q2_PlotEllipse(mu1, Sigma1, 3, 'off');
Q2_PlotEllipse(mu2, Sigma2, 1, 'off');
Q2_PlotEllipse(mu2, Sigma2, 2, 'off');
Q2_PlotEllipse(mu2, Sigma2, 3, 'off');
Q2_PlotEllipse(mu3, Sigma3, 1, 'off');

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Q2_PlotEllipse(mu3, Sigma3, 2, 'off');
Q2_PlotEllipse(mu3, Sigma3, 3, 'off');
Q2_PlotEigen(mu1, Sigma1, 1, 'on', 'off');
Q2_PlotEigen(mu2, Sigma2, 1, 'off', 'off');
Q2_PlotEigen(mu3, Sigma3, 1, 'off', 'off');

axis equal;
grid on;

% plot where the boundaries are. Do this by creating a mesh grid and
% calculating all three mvnpdf() against it. Then subtract the
% resulting
% matrices to get the subtraction of the two functions of interest.
% Then
% plot the contour where that new matrix is 0.

%use the existing plot bounds
x1_lims = xlim;
x2_lims = ylim;
x1_range = x1_lims:0.1:x1_lims(2);
x2_range = x2_lims(1):0.1:x2_lims(2);
[X1, X2] = meshgrid(x1_range, x2_range);

pdf1 = mvnpdf([X1(:) X2(:)], mu1', Sigma1);
pdf2 = mvnpdf([X1(:) X2(:)], mu2', Sigma2);
pdf3 = mvnpdf([X1(:) X2(:)], mu3', Sigma3);

bound12 = pdf1 - pdf2;
bound12 = reshape(bound12, length(x2_range), length(x1_range));
bound13 = pdf1 - pdf3;
bound13 = reshape(bound13, length(x2_range), length(x1_range));
bound23 = pdf2 - pdf3;
bound23 = reshape(bound23, length(x2_range), length(x1_range));

contour(X1, X2, bound12, [0 0], '-k', 'LineWidth', 1);
contour(X1, X2, bound13, [0 0], ':k', 'LineWidth', 1);
contour(X1, X2, bound23, [0 0], '--k', 'LineWidth', 1);

title({'Data with 1,2,3-\sigma contours','eigenvectors, and decision
boundaries'});
xlabel('x_1');
ylabel('x_2');

legend('Class1', 'Class2', 'Class3', ...
'1,2,3-\sigma ellipses',...
'Eigenvectors', ...
'Decision bound 1-2', ...
'Decision bound 1-3', ...
'Decision bound 2-3', ...
'Location', 'bestoutside' );

hold off;

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ECE 485: Data Analysis and Pattern Recognition

Author: Noah Rondeau
Assignment 2, Question 3

PART A: estimated class means and covariances

Class 1:

Mean:

0.0355
7.4948

Covariance:

2.2196 -1.9762
-1.9762 2.2166

Class 2:

Mean:

-0.9853
-1.0147

Covariance:

1.5050 3.0342
3.0342 7.6511

Class 3:

Mean:

2.0016
-2.9851

Covariance:

1.0089 0.1126
0.1126 0.7451

Note: all three classes have the same apriori probabilities
All three classes have the same number of records in the data

PART B: Test point classification by Mahalanobis distance

x_1 Mahalanobis Distances:

From:

Class1: 69.688371
Class2: 318.835858
Class3: 86.275973

Point belongs to: Class1

x_2 Mahalanobis Distances:

From:

Class1: 88.183168
Class2: 56.407509
Class3: 102.463145

Point belongs to: Class2

x_3 Mahalanobis Distances:

From:

Class1: 32.434386
Class2: 11.804292
Class3: 33.924289

Point belongs to: Class2

x_4 Mahalanobis Distances:

From:

Class1: 233.164291

Class2: 236.259443

Class3: 34.734344

Point belongs to: Class3

PART D: Supervised vs Unsupervised Learning

If we did not know which points belonged to which class, the approach above does not work.

It becomes a clustering problem, not a classification problem.

We have not yet gone over these issues in class.

But, I could imagine a sort of finite-element analysis which would assign a density to a region based on the number of data points it contains.

Assuming either:

a) that I know the number of classes the data represents, or

b) that I assume they are distributed according to a particular distribution:

I would then attempt to fit distributions centered at the density peaks (assuming they exist).

This would not generally work if two classes overlapped significantly

PART E: 2-class decision boundaries

Boundary between classes 1 and 2:

$$0.4299*xs1^2 + 1.535*xs1*xs2 + 0.3006*xs2^2 + 38.81 == 8.918*xs1 + 15.23*xs2$$

symbolic function inputs: xs1, xs2

Boundary between classes 1 and 3:

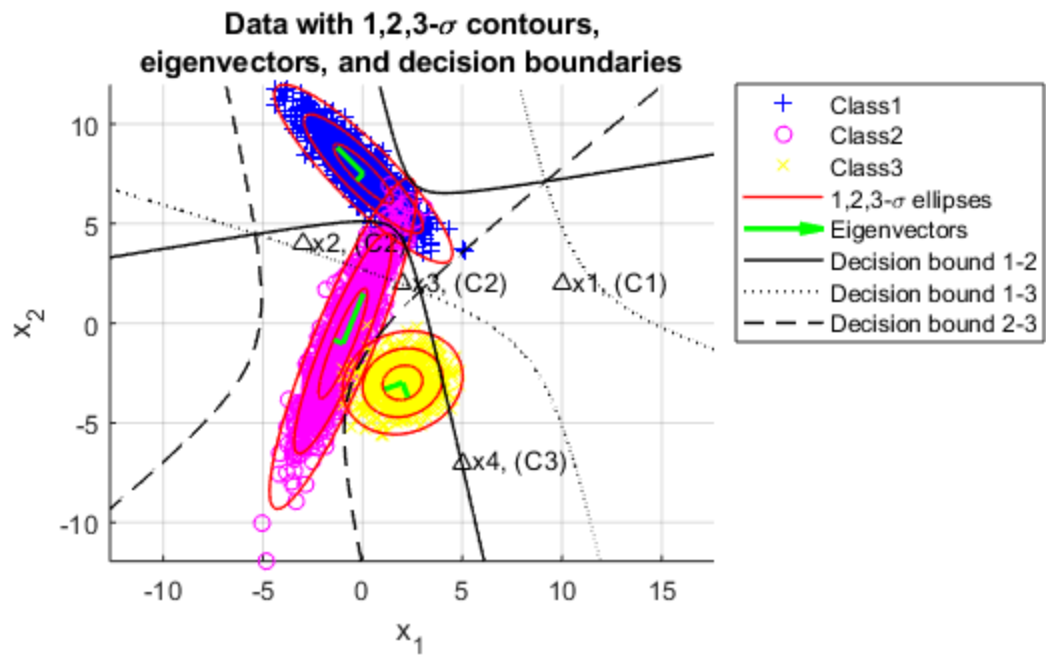
$$0.4299*xs1^2 + 1.535*xs1*xs2 + 0.3006*xs2^2 + 38.81 == 8.918*xs1 + 15.23*xs2$$

symbolic function inputs: xs1, xs2

Boundary between classes 2 and 3:

$$4.504e-5*xs1*(9.355e31*xs1 + 3.573e32) == 1.832e28*xs2 + 4.246e27*xs1*xs2 + 1.303e27*xs2^2 + 2.854e28$$

symbolic function inputs: xs1, xs2



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