NPTEL ONLINE CERTIFICATION COURSES

Course Name: Deep Learning

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Department : E & ECE, IIT Kharagpur

Topic

Lecture 08: Discriminant Function and Decision Surface - III

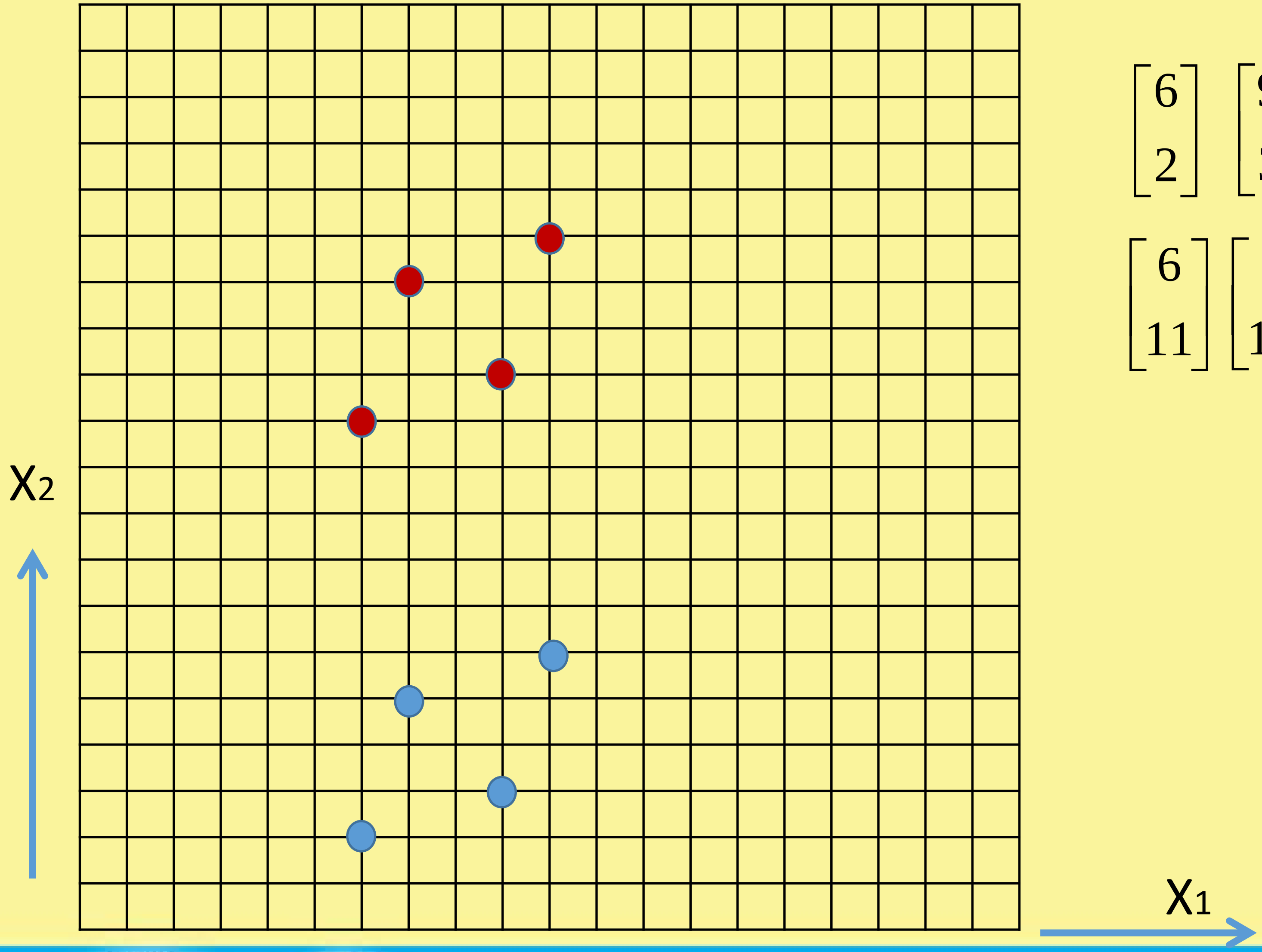
CONCEPTS COVERED

Concepts Covered:

- Decision Boundary under Various Cases of Covariance Matrices
- Examples

Discriminant Function under Multivariate Normal Distribution

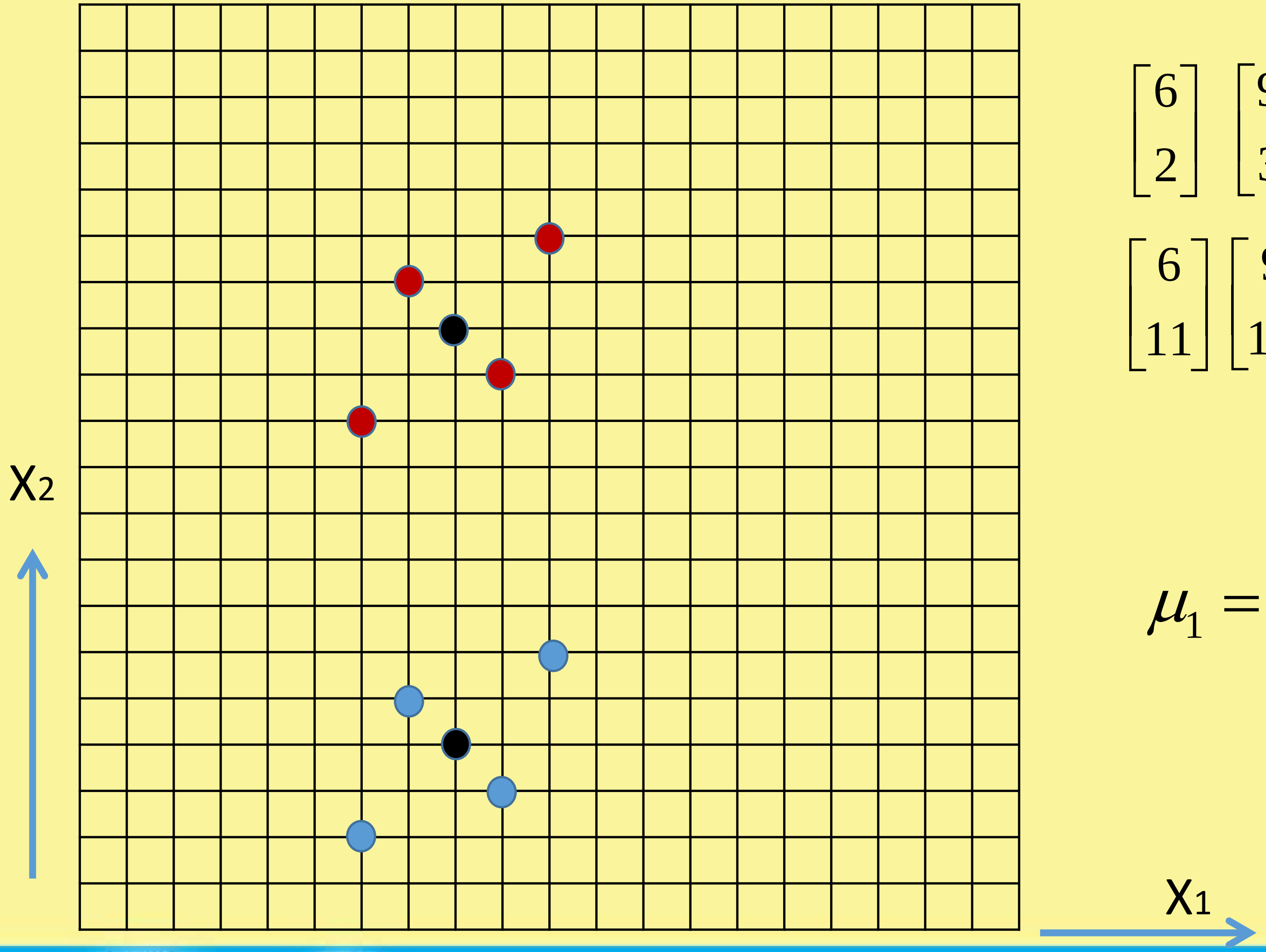
Decision Surface



$$\begin{bmatrix}6\\2\end{bmatrix}\ \begin{bmatrix}9\\3\end{bmatrix}\ \begin{bmatrix}7\\5\end{bmatrix}\ \begin{bmatrix}10\\6\end{bmatrix} \Rightarrow \omega_1$$

$$\begin{bmatrix}6\\11\end{bmatrix}\ \begin{bmatrix}9\\12\end{bmatrix}\ \begin{bmatrix}7\\14\end{bmatrix}\ \begin{bmatrix}10\\15\end{bmatrix} \Rightarrow \omega_2$$

Decision Surface



$$\begin{bmatrix}6\\2\end{bmatrix} \begin{bmatrix}9\\3\end{bmatrix} \begin{bmatrix}7\\5\end{bmatrix} \begin{bmatrix}10\\6\end{bmatrix} \Rightarrow \omega_1$$

$$\begin{bmatrix}6\\11\end{bmatrix} \begin{bmatrix}9\\12\end{bmatrix} \begin{bmatrix}7\\14\end{bmatrix} \begin{bmatrix}10\\15\end{bmatrix} \Rightarrow \omega_2$$

$$\mu_1 = \begin{bmatrix}8\\4\end{bmatrix} \qquad \mu_1 = \begin{bmatrix}8\\13\end{bmatrix}$$

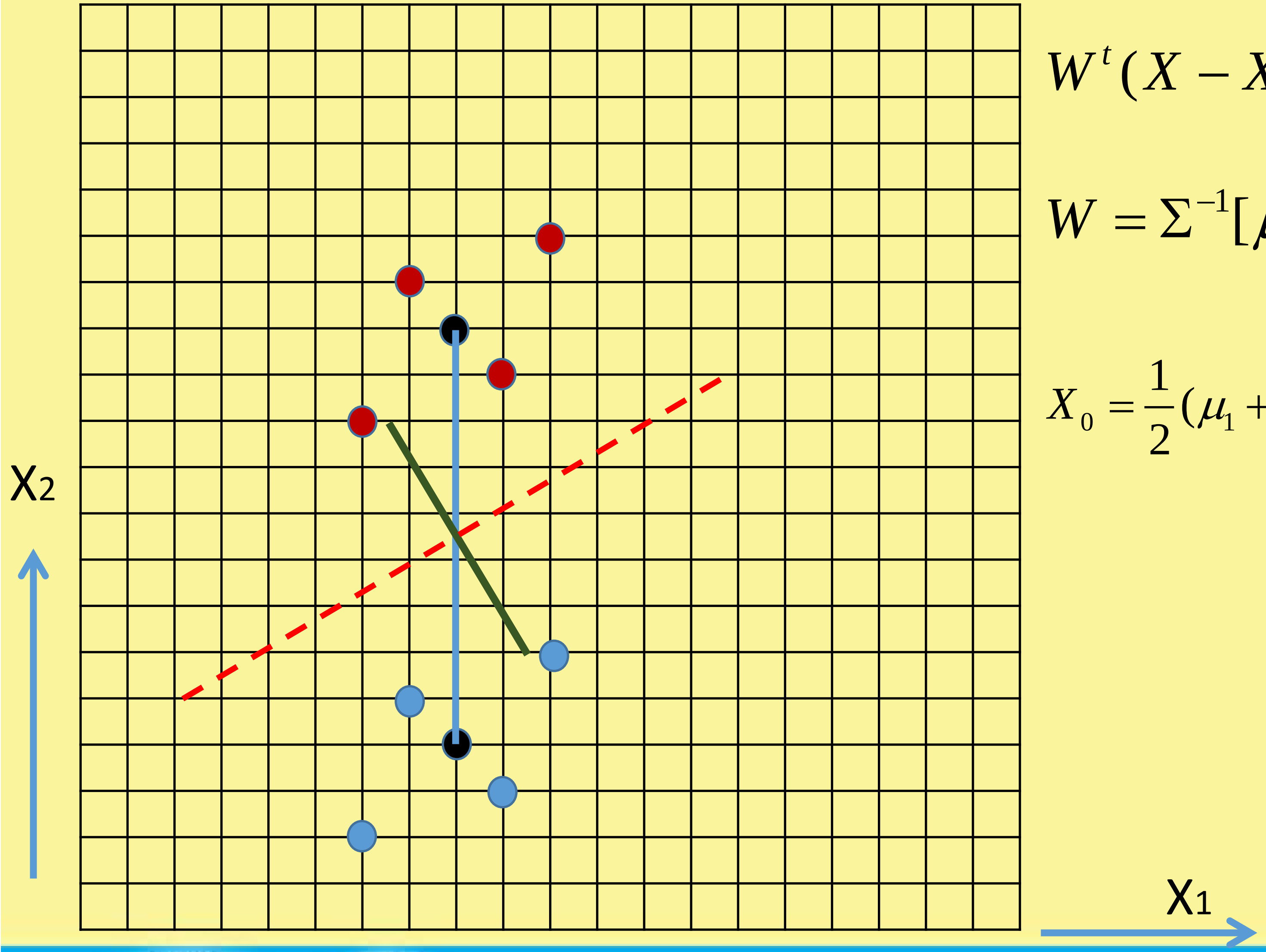
Decision Surface

$$\begin{bmatrix}6\\2\end{bmatrix}\begin{bmatrix}9\\3\end{bmatrix}\begin{bmatrix}7\\5\end{bmatrix}\begin{bmatrix}10\\6\end{bmatrix}\Rightarrow\omega_1 \qquad \begin{bmatrix}6\\11\end{bmatrix}\begin{bmatrix}9\\12\end{bmatrix}\begin{bmatrix}7\\14\end{bmatrix}\begin{bmatrix}10\\15\end{bmatrix}\Rightarrow\omega_2$$

$$\mu_1=\begin{bmatrix}8\\4\end{bmatrix} \qquad \mu_2=\begin{bmatrix}8\\13\end{bmatrix}$$

$$\Sigma=\frac{1}{2}\begin{bmatrix}5 & 3\\3 & 5\end{bmatrix} \qquad \Sigma^{-1}=\frac{1}{8}\begin{bmatrix}5 & -3\\-3 & 5\end{bmatrix}$$

Decision Surface



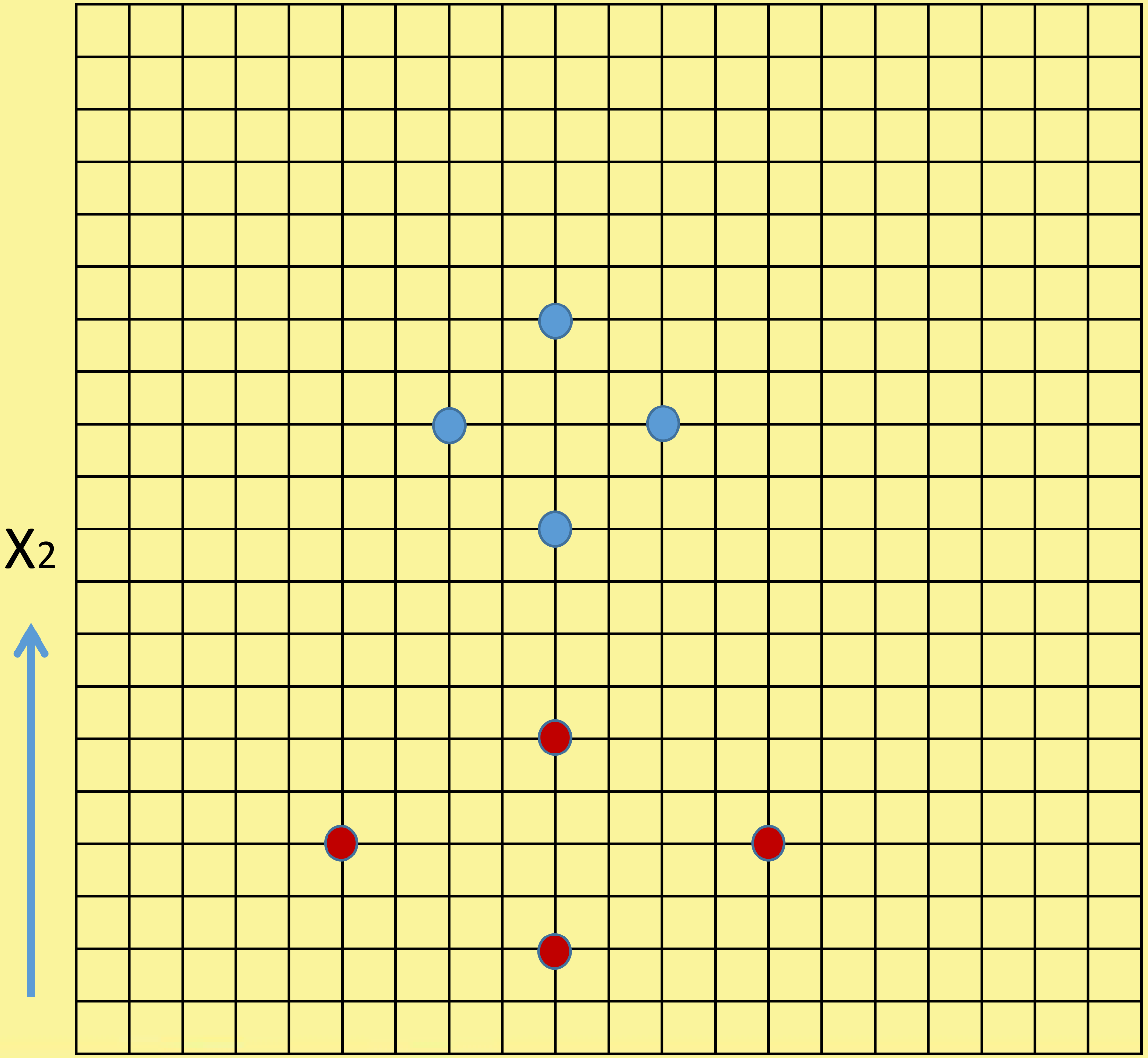
$$W^t(X - X_0) = 0$$

$$W = \Sigma^{-1}[\mu_2 - \mu_1] = \frac{1}{8}\begin{bmatrix} 5 & -3 \\ -3 & 5 \end{bmatrix}\begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 5 \end{bmatrix}$$

$$X_0 = \frac{1}{2}(\mu_1 + \mu_2) - \frac{1}{(\mu_1 - \mu_2)^t \Sigma^{-1}(\mu_1 - \mu_2)} \ln \frac{P(\omega_1)}{P(\omega_2)}(\mu_1 - \mu_2)$$

Discriminant Function under Multivariate Normal Distribution

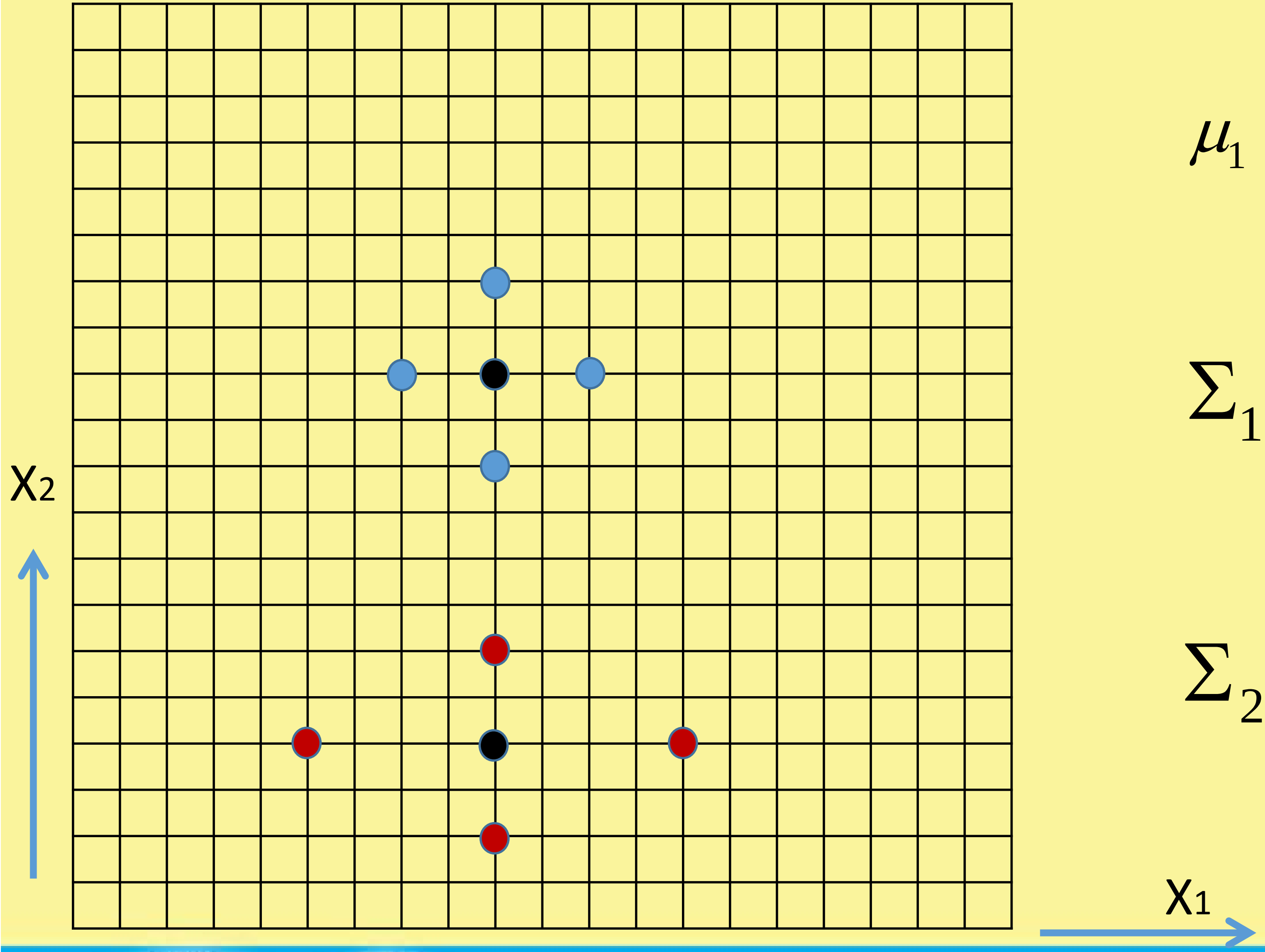
Decision Surface



$$\begin{bmatrix}5\\4\end{bmatrix} \begin{bmatrix}9\\2\end{bmatrix} \begin{bmatrix}9\\6\end{bmatrix} \begin{bmatrix}13\\6\end{bmatrix} \Rightarrow \omega_1$$

$$\begin{bmatrix}9\\10\end{bmatrix} \begin{bmatrix}9\\14\end{bmatrix} \begin{bmatrix}7\\12\end{bmatrix} \begin{bmatrix}11\\12\end{bmatrix} \Rightarrow \omega_2$$

Decision Surface



$$\mu_1 = \begin{bmatrix} 12 \\ 6 \end{bmatrix} \qquad \mu_2 = \begin{bmatrix} 9 \\ 4 \end{bmatrix}$$

$$\Sigma_1 = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

$$\Sigma_2 = \begin{bmatrix} 8 & 0 \\ 0 & 2 \end{bmatrix}$$

Discriminant Function

$$g_i(X) = -\frac{d}{2}\ln 2\pi - \frac{1}{2}\ln|\Sigma_i| - \frac{1}{2}\left[(X-\mu_i)^t \Sigma_i^{-1}(X-\mu_i)\right] + \ln P(\omega_i)$$

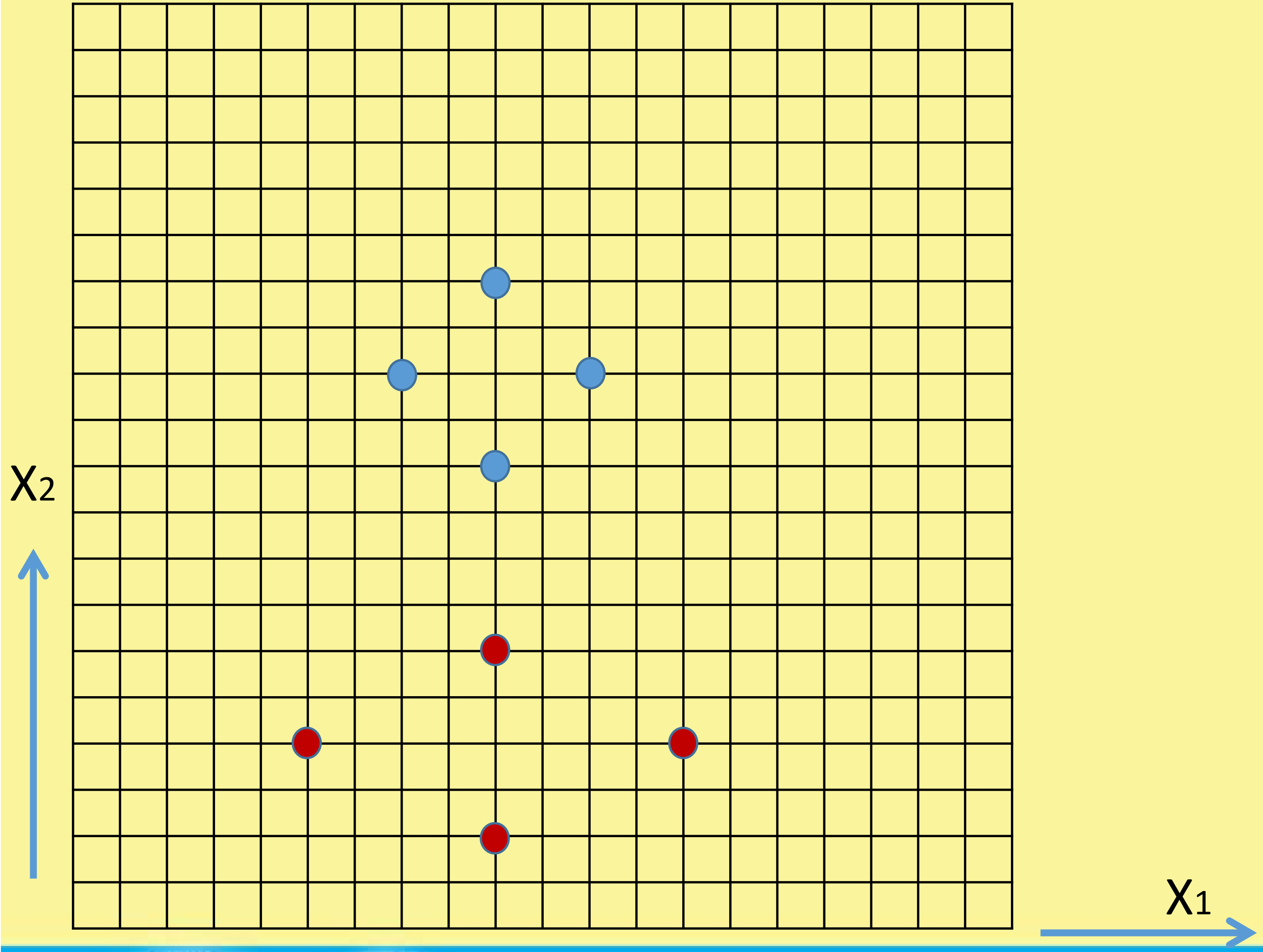
$$= X^t A_i X + B_i^t X + C_i$$

$$A_i = -\frac{1}{2}\Sigma_i^{-1}$$

$$B_i = \Sigma_i^{-1}\mu_i$$

$$C_i = -\frac{1}{2}\mu_i^t \Sigma_i^{-1}\mu_i - \frac{1}{2}\ln|\Sigma_i| + \ln P(\omega_i)$$

Decision Surface



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Thank you