Class 10

September 05, 2022

Bayes' Classifier (revisited)

$$P(\omega_i|x) = \frac{p(x|\omega_i)P(\omega_i)}{p(x)}$$

Here p can be PDF / PMF.

Problems

- We don't the density function beforehand
- Selecting good feature vectors is also an issue (in this approach)?

In Business

$$P(error) = \int_{-\infty}^{\infty} P(error|x)P(x)dx$$

$$P(w_i|x) = \sum \lambda(\alpha_j|w_i)P(w_i|x)dx$$

(Here α_j is the action and λ is the associated money lost)