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$$\Sigma_1 = \Sigma_2 = \Sigma.$$

boundary: $W^T(x - x_0) = 0.$

$$W = \Sigma^{-1}(\mu_1 - \mu_2).$$

$$x_0 = \frac{1}{2}(\mu_1 + \mu_2) - \frac{\ln[P(w_1)/P(w_2)]}{(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2)} (\mu_1 - \mu_2).$$

Bayes decision boundary not pass between the two means.

$$\left\{ \begin{array}{l} W^T(\mu_1 - x_0) \geq 0 \text{ and } W^T(\mu_2 - x_0) > 0 \\ \text{or } W^T(\mu_1 - x_0) < 0 \text{ and } W^T(\mu_2 - x_0) < 0 \end{array} \right.$$

$$\begin{aligned} W^T(\mu_1 - x_0) &= \cancel{\Sigma^{-1}(\mu_1 - \mu_2)^T} \Sigma^{-1} \left[\frac{1}{2}(\mu_1 - \mu_2) - \frac{\ln[P(w_1)/P(w_2)]}{(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2)} (\mu_1 - \mu_2) \right] \\ &= \frac{1}{2}(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2) - \ln[P(w_1)/P(w_2)]. \end{aligned}$$

$$W^T(\mu_2 - x_0) = \frac{1}{2}(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_2 - \mu_1) - \ln[P(w_1)/P(w_2)].$$

$$\left\{ \begin{array}{l} \frac{1}{2}(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2) > \ln[P(w_1)/P(w_2)] \\ -\frac{1}{2}(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2) > \ln[P(w_1)/P(w_2)] \end{array} \right.$$

$$\left\{ \begin{array}{l} \frac{1}{2}(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2) < \ln[P(w_1)/P(w_2)] \\ \text{or } -\frac{1}{2}(\mu_1 - \mu_2)^T \Sigma^{-1}(\mu_1 - \mu_2) < \ln[P(w_1)/P(w_2)]. \end{array} \right.$$