

Bayesian Classification of Normal Data Tutorial Exercise

Consider two populations $\Omega_1 : \{[0, 0, 0]^T, [1, 1, 0]^T, [1, 0, 0]^T, [1, 0, 1]^T\}$ and $\Omega_2 : \{[0, 0, 1]^T, [0, 1, 1]^T, [0, 1, 0]^T, [1, 1, 1]^T\}$.

a) Estimate the mean values of the populations using equation:

$$\mathbf{m}_i = 1/N_i \sum_{j=1}^{N_i} \mathbf{x}_{ij}.$$

b) Estimate the covariance matrices using:

$$\mathbf{C}_i = 1/N_i \sum_{j=1}^{N_i} \mathbf{x}_{ij} \mathbf{x}_{ij}^T - \mathbf{m}_i \mathbf{m}_i^T.$$

c) Find the Bayes decision rules considering that the populations have normal distribution and their a-priori possibilities are equal.