

$$n=2$$

$$k=2$$

$$g_1(x) = \frac{1}{\sqrt{2\pi} |\Sigma_1|} e^{-1/2 X^T \Sigma_1^{-1} X} \quad ; \Sigma_1 = \begin{bmatrix} \sigma_{11}^2 & 0 \\ 0 & \sigma_{12}^2 \end{bmatrix}$$

$$g_2(x) = \frac{1}{\sqrt{2\pi} |\Sigma_2|} e^{-1/2 X^T \Sigma_2^{-1} X} \quad ; \Sigma_2 = \begin{bmatrix} \sigma_{21}^2 & 0 \\ 0 & \sigma_{22}^2 \end{bmatrix}$$

$$g_1(x) = g_2(x)$$

$$\frac{1}{|\Sigma_1|} e^{-1/2 X^T \Sigma_1^{-1} X} = \frac{1}{|\Sigma_2|} e^{-1/2 X^T \Sigma_2^{-1} X}$$

$$\frac{1}{(\sigma_{11}\sigma_{12})^2} e^{-1/2 \left(\frac{x_1^2}{\sigma_{11}^2} + \frac{x_2^2}{\sigma_{12}^2} \right)}$$

$$= \frac{1}{(\sigma_{21}\sigma_{22})^2} e^{-1/2 \left(\frac{x_1^2}{\sigma_{21}^2} + \frac{x_2^2}{\sigma_{22}^2} \right)}$$

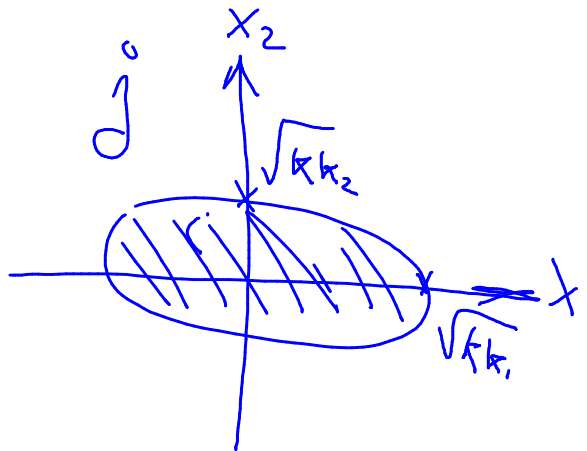
$$-2 \ln(\sigma_{11}\sigma_{12}) - \frac{1}{2} \left(\frac{x_1^2}{\sigma_{11}^2} + \frac{x_2^2}{\sigma_{12}^2} \right) = -2 \ln(\sigma_{21}\sigma_{22}) - \frac{1}{2} \left(\frac{x_1^2}{\sigma_{21}^2} + \frac{x_2^2}{\sigma_{22}^2} \right)$$

$$k = X_1^2 \left(\frac{-1}{2\sigma_{11}^2} + \frac{1}{2\sigma_{12}^2} \right) + X_2^2 \left(\frac{-1}{2\sigma_{11}^2} + \frac{1}{2\sigma_{22}^2} \right)$$

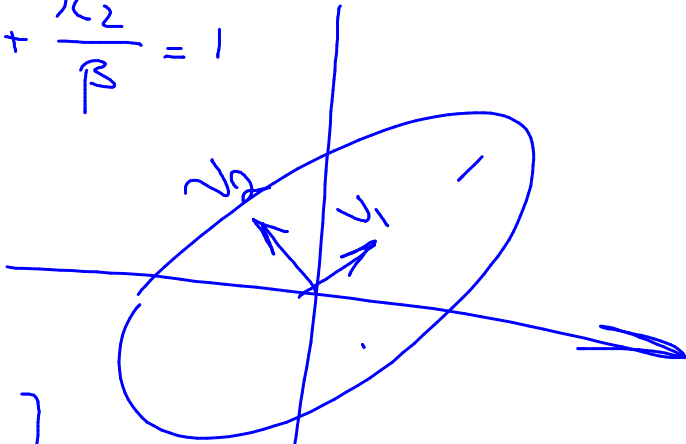
$$\frac{X_1^2}{k_1} + \frac{X_2^2}{k_2} = k$$

$$\frac{X_1^2}{k k_1} + \frac{X_2^2}{k k_2} = 1$$

assump: $k k_2 > 0$
 $k k_1 > 0$



$$(x, y) \frac{x^2}{\alpha} + \frac{y^2}{\beta} = 1$$



$$\begin{bmatrix} \alpha & \beta \\ \gamma & \delta \end{bmatrix}$$

2 directions

2 axes

\rightarrow

\rightarrow

\rightarrow

$$g_1 = -x_1 + x_2 \quad \checkmark$$

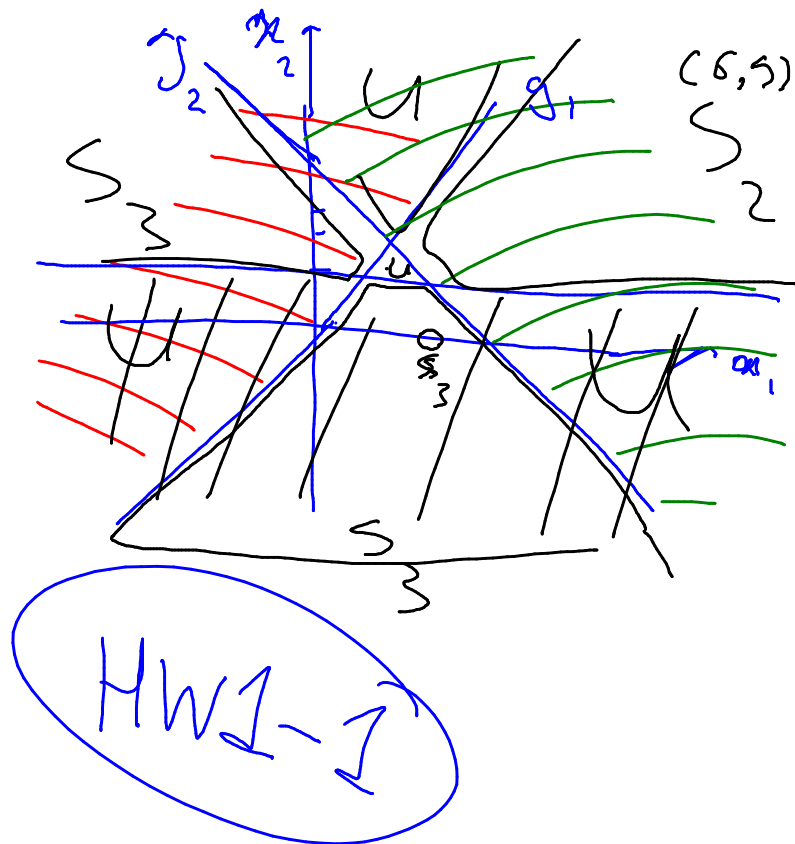
$$g_2 = x_1 + x_2 - 5 \quad \checkmark$$

$$g_3 = -x_2 + 1 \quad \checkmark$$

$$g_1 = 0 \rightarrow x_2 = x_1$$

$$g_2 \rightarrow x_2 = 5 - x_1$$

$$g_3 \quad x_2 = 1$$



HW #1, 2

$$g_{12} \circ \pi_c = -\pi_1 + \delta$$

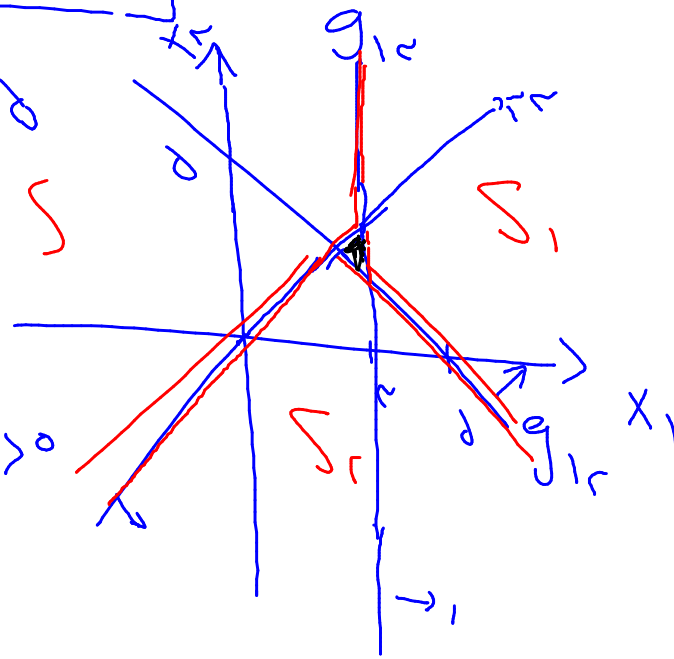
$$g_{12} \circ \pi_1 = \pi$$

$$g_{12} \circ \pi_2 = \pi_c$$

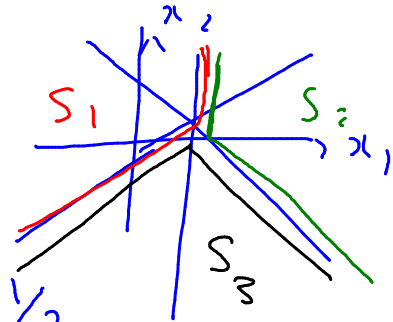
$$\forall j \neq k$$

$$g_{kj}(\pi) > 0$$

$$\pi \leftarrow \pi_k$$



(HMW #1, 3)



$S_1:$

$$\begin{cases} -x_1 + x_2 > x_1 + x_2 - 1 \\ -x_1 + x_2 > -x_2 \end{cases} \Rightarrow \begin{cases} x_1 < 1/2 \\ x_2 > x_1/2 \end{cases}$$

$$S_2: \begin{cases} x_1 > 1/2 \\ x_2 > -\frac{x_1}{2} + \frac{1}{2} \end{cases}$$

$$S_3: \begin{cases} x_2 < x_1/2 \\ x_2 < -x_1/2 + 1/2 \end{cases}$$

HW # 1, 4

$$(**) g_{ij}$$

$$(*) \max \{g_k(x)\}$$

$$(**) \sum_k: g_{kj} > 0 \quad \forall j \neq k$$

$$(*) f_k(x) > g_j(x) \quad \forall k \neq j$$

$$g_k(x) - g_j(x) > 0 \quad \forall k \neq j$$

$$g_{kj}(x) > 0 \quad \forall k \neq j$$

$$g_i(x) = w_i^t x + w_{i0}$$

$$\lambda x_1 + (1-\lambda)x_2 \in R_i$$

Assign x to S_i iff $g_i(x) > g_k$ for all $j \neq k$

$$x_1 \in R_i \Rightarrow w_i^t x_1 + w_{i0} > g_k$$

$$x_2 \in R_i \Rightarrow w_i^t x_2 + w_{i0} > g_k$$

$$\left\{ \begin{array}{l} \lambda w_i^t x_1 + \lambda w_{i0} > \lambda g_k \\ (1-\lambda) w_i^t x_1 + (1-\lambda) w_{i0} > (1-\lambda) g_k \end{array} \right.$$

$$\hline$$

$$\Rightarrow \lambda x_1 + (1-\lambda)x_2 \in R_i \left\{ \begin{array}{l} w_i^t [\lambda x_1 + (1-\lambda)x_2] + w_{i0} > g_k \end{array} \right. \Rightarrow$$