

IN 5520 2020

Classification 2

Exercises related to the lecture on 14.10.20

You will need your source code for Exercise 1 when doing Mandatory Exercise part 2, so implement this now 😊

Exercise 1. Matlab exercise for classification based on a multivariate Gaussian classifier.

The images used in this exercise are under undervisningsmateriale/images on the course web page.

Step 1: Implement a Gaussian classifier using a d-dimensional feature vector

For the algorithm, see lecture foils. It is recommended that you use Matlab built-in functions for matrix inversion and computing the determinant, but write the remaining algorithm yourself. (You can use built-in functions `mean()` og `cov()`)

Step 2: Train the classifier

Train the classifier on the image `tm_train.png` using the 4 classes defined in the mask file `tm_train.png`. Estimates of the class-specific mean vector and covariance matrix are found on the lecture foils. You may use Matlab functions `mean()` and `cov()` here.

If you want to verify that your code gives the correct classification labels, check the resulting classification image you get when you classify the entire image `tm.mat` with the classification we produced (`tm_classres.mat`). In this image each pixel is assigned class labels 1-4.

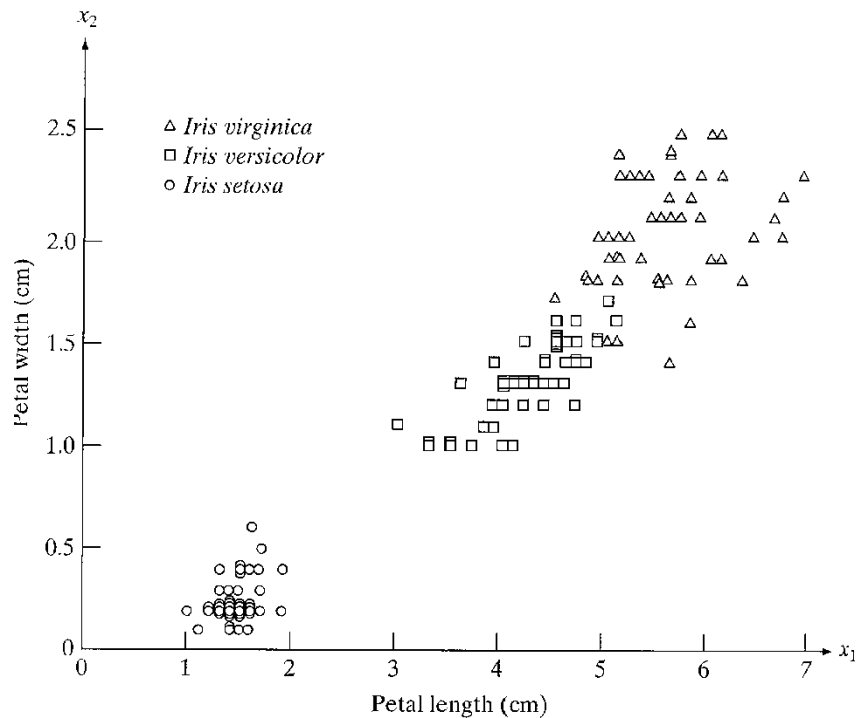
Step 3: Find the classification accuracy for classification using all features.

Run the classification on the multivariate (6-band) input image `tm.mat`. Compute the percentage of correctly classified pixels when using all features, and compare it to using single features. The classification accuracy should be computed on the test image `tm_test.png`.

Also try the simplified covariance matrix $\Sigma = \sigma^2 I$. Which version gives the highest classification accuracy?

2. Finding the decision functions for a minimum distance classifier.

A classifier that uses equal diagonal covariance matrices is often called a minimum distance classifier, because a pattern is classified to class that is closest when distance is computed using Euclidean distance. See plot on next page.



- In the above figure, find the class means just by looking at the plot.
- If this data is classified using a minimum distance classifier, sketch the decision boundaries on the plot.

3. Discriminant functions

A classifier that uses Euclidean distance computes distance from pattern \mathbf{x} to class j as:

$$D_j(x) = \|\mathbf{x} - \boldsymbol{\mu}_j\|$$

Show that classification with this rule is equivalent to using the discriminant function

$$d_j(x) = x^T \boldsymbol{\mu}_j - \frac{1}{2} \boldsymbol{\mu}_j^T \boldsymbol{\mu}_j$$

Exercise 3: Classification (From Exam 2015)

- a) Consider a two-dimensional feature vector and a set of points in 2D feature space: (-3,6) (-2,4) (-1, 2) (0,0) (1, -2) (2, -4) (3, -6)

Show that the covariance matrix between the two features is :

$$\Sigma = \begin{bmatrix} 4 & -8 \\ -8 & 16 \end{bmatrix}$$

Show all your calculations.

- b) Given the two features defined above, would you base your classification on 1 or 2 features? Justify your answer.

- c) The discriminant functions for a multivariate Gaussian classifier are given as:

$$g_i(\mathbf{x}) = -\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu}_i)^T \Sigma_i^{-1}(\mathbf{x} - \boldsymbol{\mu}_i) - \frac{n}{2} \ln 2\pi - \frac{1}{2} \ln |\Sigma_i| + \ln P(\omega_i)$$

Consider two classes with equal prior probability and

$$\boldsymbol{\mu}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \boldsymbol{\mu}_2 = \begin{bmatrix} 0 \\ 2 \end{bmatrix} \quad \Sigma_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \Sigma_1^{-1} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\Sigma_2 = \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix} \quad \Sigma_2^{-1} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix} \quad |\Sigma_1| = 1 \quad |\Sigma_2| = 1$$

Can the discriminant function be simplified in this case?

- d) Classify the point $x = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$ by computing the value of the discriminant functions and assign it to the class corresponding to the highest probability.

- e) Explain how classifier sensitivity and specificity are computed, and discuss their importance on a medical classification problem.

- f) Let us assume that we have a 2-class classification problem with a 1-dimensional feature vector $f(x)$ which is exponentially distributed given the class-conditional parameter λ_i :

$$f(x) = \lambda_i \exp^{-\lambda_i x}$$

Find an expression for the decision boundary for this classification problem.

Exercise 4: Classification (From Exam 2016)

Consider a two-dimensional feature vector and a set of points from 2 classes in 2D feature space:

Class 1 has points: (3,0), (5,0), (7,0), (5,2), (5, -2)

Class 2 has points: (0,5), (0,3), (0,7), (-2, 5), (2,5)

The discriminant function for Gaussian classifier is in the general form:

$$g(\mathbf{x}) = -\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu}_i)^T \boldsymbol{\Sigma}_i^{-1}(\mathbf{x} - \boldsymbol{\mu}_i) - \frac{d}{2} \ln 2\pi - \frac{1}{2} \ln |\boldsymbol{\Sigma}_i| + \ln P(\omega_i)$$

- a) Compute the mean for each class
- b) Show that the covariance between feature 1 and 2 is 0 for both classes.
- c) Show how the discriminant function can be simplified in this case with a classifier with equal diagonal covariance matrices.
- d) Find an expression for the decision boundary using this simplified discriminant function.
- e) Compute the decision boundary if we assume equal prior probabilities.
- f) Sketch the class means and the decision boundary in a plot if we assume that the two classes have equal prior probability.
- g) If $P(\omega_1) = 0.75$, in which direction will the decision boundary change? Indicate this on the plot.