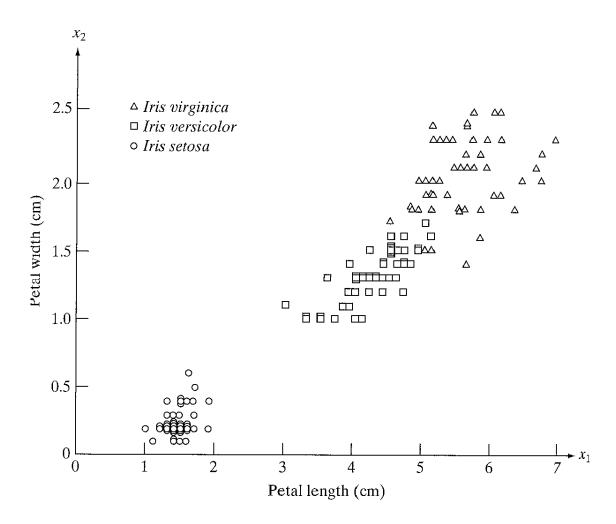
Solution of selected exercises

Exercises INF 4300 related to the lecture 30.10.13

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

A classifier that uses 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.



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

Solution:

(a) By inspection, the mean vectors of the three classes are, approximately, \mathbf{m}_1 $(1.5, 0.3)^T$, $\mathbf{m}_2 = (4.3, 1.3)^T$, and $\mathbf{m}_3 = (5.5, 2.1)^T$ for the classes Iris setosa, versicolor, and virginica, respectively. The decision functions are of the form given in Eq.

$$d_1(x) = x^T \mathbf{m}_1 - \frac{1}{2} \mathbf{m}_1^T \mathbf{m}_1 = 1.5x_1 + 0.3x_2 - 1.2$$

 $d_2(x) = x^T \mathbf{m}_2 - \frac{1}{2} \mathbf{m}_2^T \mathbf{m}_2 = 4.3x_1 + 1.3x_2 - 10.1$
 $d_2(x) = x^T \mathbf{m}_2 - \frac{1}{2} \mathbf{m}_2^T \mathbf{m}_2 = 5.5x_1 + 2.1x_2 - 17.3$

(b) The decision boundaries are given by the equations

$$\begin{array}{lll} d_{12}(\mathbf{x}) & = & d_1(\mathbf{x}) - d_2(\mathbf{x}) = -2.8x_1 - 1.0x_2 + 8.9 = 0 \\ d_{13}(\mathbf{x}) & = & d_1(\mathbf{x}) - d_3(\mathbf{x}) = -4.0x_1 - 1.8x_2 + 16.1 = 0 \\ d_{23}(\mathbf{x}) & = & d_2(\mathbf{x}) - d_3(\mathbf{x}) = -1.2x_1 - 0.8x_2 + 7.2 = 0 \end{array}$$

A plot of these boundaries is shown in Fig. P12.1.

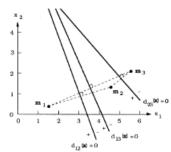


Figure P12.1

3. Discriminant functions

A classifier that uses Euclidean distance computes distance from pattern x to class j as:

$$D_j(x) = ||x - \mu_j||$$

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

$$d_j(x) = x^T \mu_j - \frac{1}{2} \mu_j^T \mu_j$$

Solution:

Problem 12.2

From the definition of the Euclidean distance,

$$D_j(\mathbf{x}) = \|\mathbf{x} - \mathbf{m}_j\| = \left[(\mathbf{x} - \mathbf{m}_j)^T (\mathbf{x} - \mathbf{m}_j) \right]^{1/2}$$

Since $D_j(\mathbf{x})$ is non-negative, choosing the smallest $D_j(\mathbf{x})$ is the same as choosing the smallest $D_i^2(\mathbf{x})$, where

$$D_j^2(\mathbf{x}) = \|\mathbf{x} - \mathbf{m}_j\|^2 = (\mathbf{x} - \mathbf{m}_j)^T (\mathbf{x} - \mathbf{m}_j)$$
$$= \mathbf{x}^T \mathbf{x} - 2\mathbf{x}^T \mathbf{m}_j + \mathbf{m}_j^T \mathbf{m}_j$$
$$= \mathbf{x}^T \mathbf{x} - 2\left(\mathbf{x}^T \mathbf{m}_j - \frac{1}{2}\mathbf{m}_j^T \mathbf{m}_j\right)$$

We note that the term $\mathbf{x}^T \mathbf{x}$ is independent of j (that is, it is a constant with respect to j in $D_j^2(\mathbf{x}), j=1,2,...$). Thus, choosing the minimum of $D_j^2(\mathbf{x})$ is equivalent to choosing the maximum of $(\mathbf{x}^T \mathbf{m}_j - \frac{1}{2} \mathbf{m}_j^T \mathbf{m}_j)$.

* Example:

Given $\omega_1, \omega_2 : P(\omega_1) = P(\omega_2)$ and $p(\underline{x}|\omega_1) = N(\mu_1, \Sigma)$,

$$p(\underline{x}|\omega_2) = N(\underline{\mu}_2, \Sigma), \ \underline{\mu}_1 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \ \underline{\mu}_2 = \begin{bmatrix} 3 \\ 3 \end{bmatrix}, \ \Sigma = \begin{bmatrix} 1.1 & 0.3 \\ 0.3 & 1.9 \end{bmatrix}$$

classify the vector $\underline{x} = \begin{bmatrix} 1.0 \\ 2.2 \end{bmatrix}$ using Bayesian classification:

$$\Sigma^{-1} = \begin{bmatrix} 0.95 & -0.15 \\ -0.15 & 0.55 \end{bmatrix}$$

• Compute Mahalanobis d_m from μ_1, μ_2 : $d_{m,1}^2 = \begin{bmatrix} 1.0, & 2.2 \end{bmatrix}$

$$\Sigma^{-1} \begin{bmatrix} 1.0 \\ 2.2 \end{bmatrix} = 2.952, \ d^{2}_{m,2} = \begin{bmatrix} -2.0, & -0.8 \end{bmatrix} \Sigma^{-1} \begin{bmatrix} -2.0 \\ -0.8 \end{bmatrix} = 3.672$$

• Classify $\underline{x} \to \omega_1$. Observe that $d_{E,2} < d_{E,1}$