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1 Notes from "Pattern Classification" 1.2 Bayesian Decision Theory • Bayes theorem is $P(\omega_j | x) = p(x | \omega_j) \times P(\omega_j) / p(x)$ = likelihood \times prior evidence. The Bayes decision rule is to choose the state of nature ω_m such that $\omega_m = \arg \max_j P(\omega_j | x)$. • Loss functions (or risk functions) with losses other than zero-one are possible.

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(a) A sample from a d -dimensional multivariate normal distribution with mean and covariance matrix can be generated by applying the inverse of the whitening transformation of equation (44):. to a vector and adding .Here is the matrix whose columns are the orthonormal eigenvectors of , and is the diagonal matrix of eigenvalues. Thus. is .To generate many such samples, repeat the transformation ...

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