

Solutions to Selected Problems In: Pattern Classification by Duda, Hart, Stork

John L. Weatherwax*

February 24, 2008

Problem Solutions

Chapter 2 (Bayesian Decision Theory)

Problem 11 (randomized rules)

Part (a): Let $R(x)$ be the average risk given measurement x . Then since this risk depends on the action and correspondingly the probability of taking such action, this risk can be expressed as

$$R(x) = \sum_{i=1}^m R(a_i|x)P(a_i|x)$$

Then the total risk (over all possible x) is given by the average of $R(x)$ or

$$R = \int_{\Omega_x} (\sum_{i=1}^m R(a_i|x)P(a_i|x))p(x)dx$$

Part (b): One would pick

$$P(a_i|x) = \begin{cases} 1 & i = \text{ArgMin}_i R(a_i|x) \\ 0 & i = \text{anything else} \end{cases}$$

Thus for every x pick the action that minimizes the local risk. This amounts to a deterministic rule i.e. there is no benefit to using randomness.

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