

Extra Figures: Discriminant Analysis

2nd December 2005

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Maximum Likelihood Rule

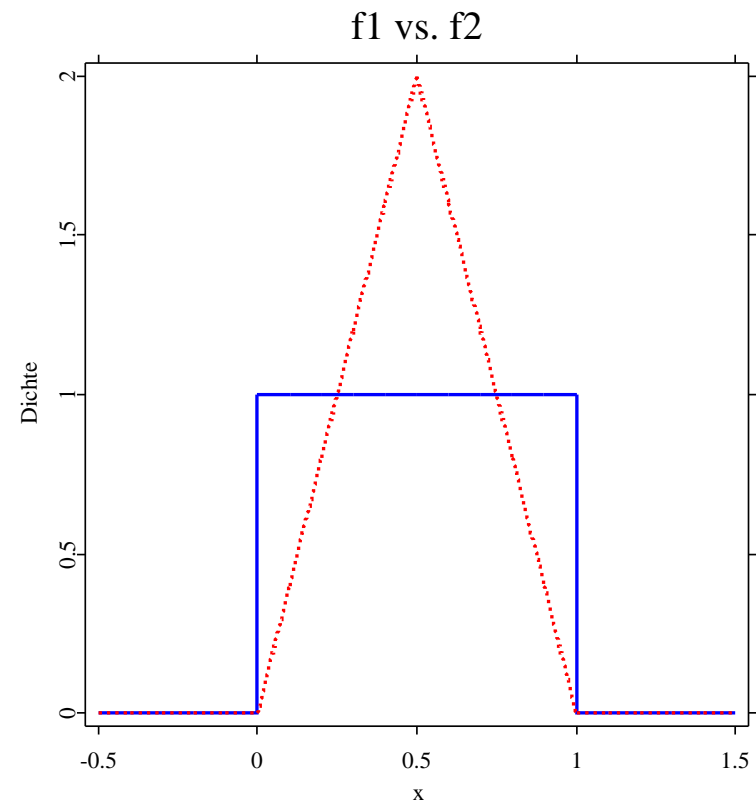


Figure 1: Two densities

Linear Discriminant Analysis

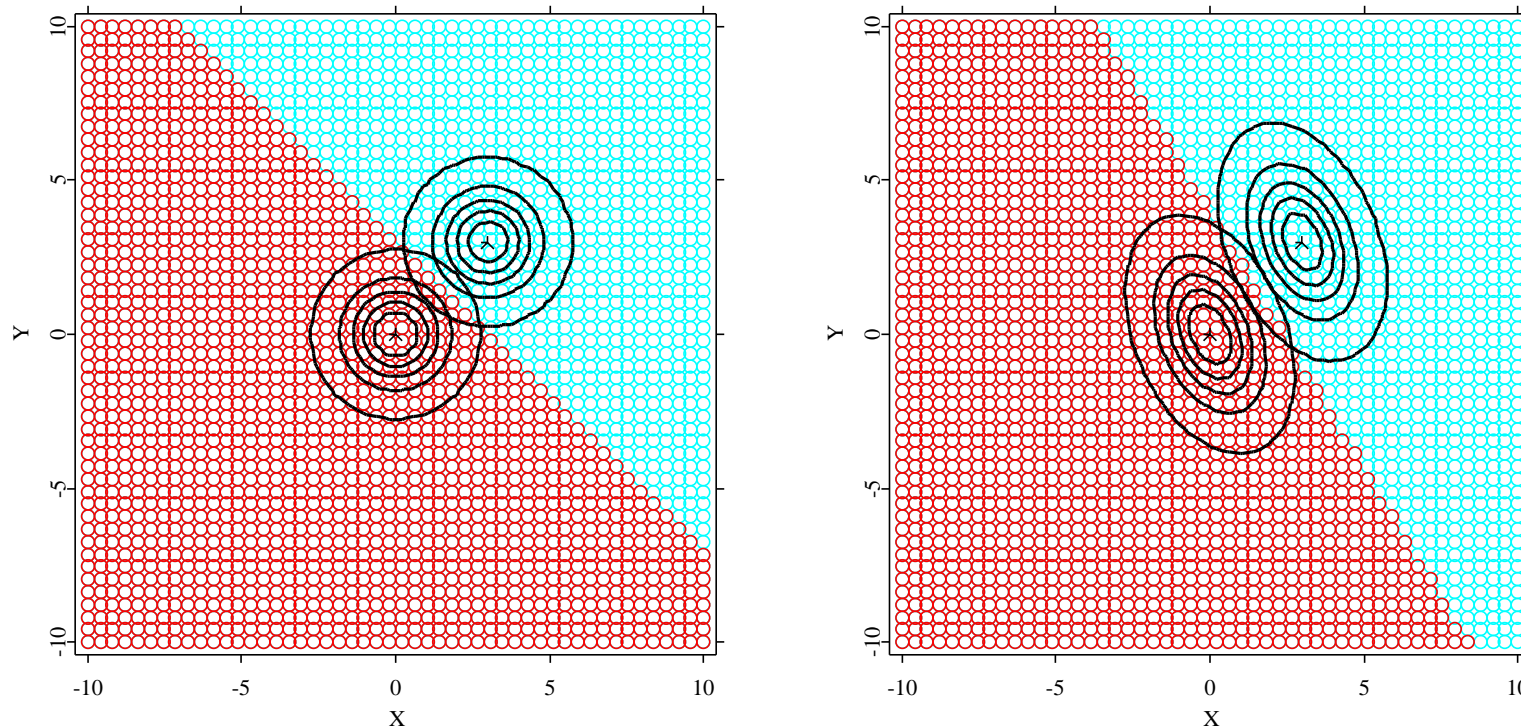


Figure 2: LDA, $\Sigma = \mathcal{I}_2$ (left), general Σ (right)

Quadratic Discriminant Analysis

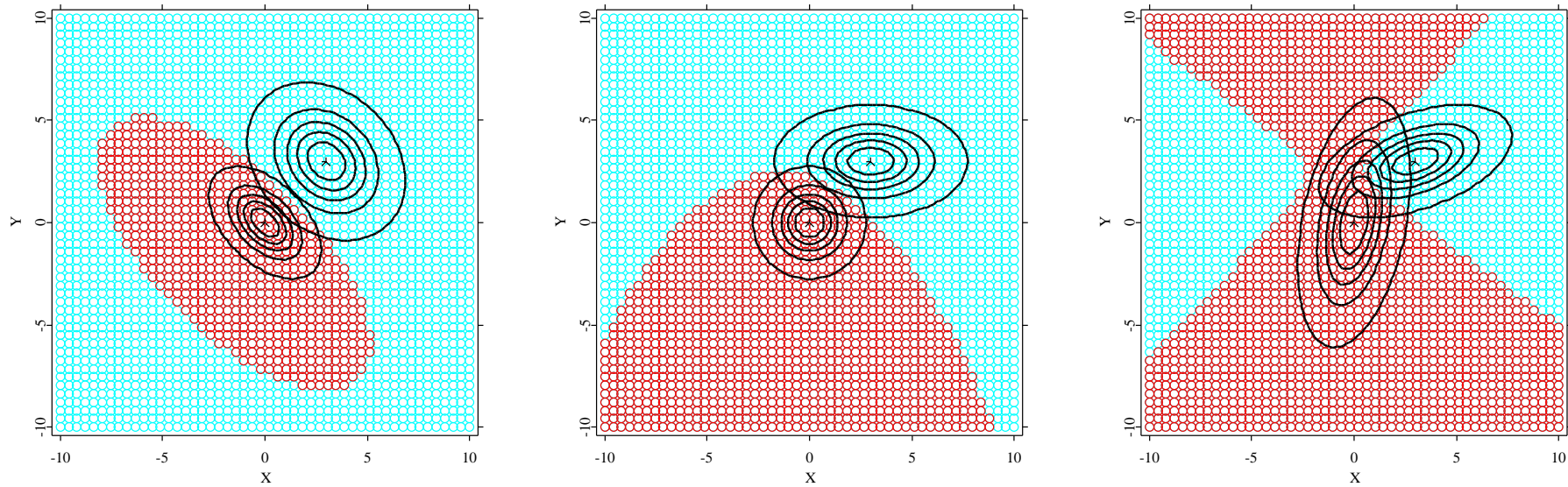


Figure 3: QDA, some examples

Swiss Bank Notes

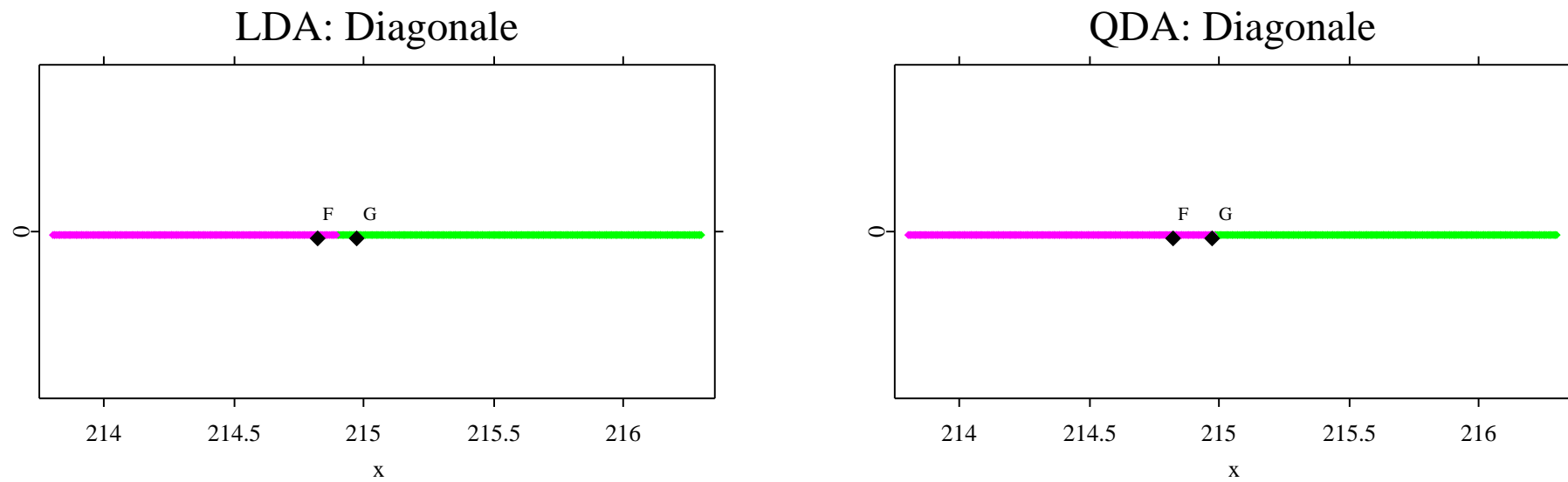


Figure 4: LDA (left) and QDA (right) for X6

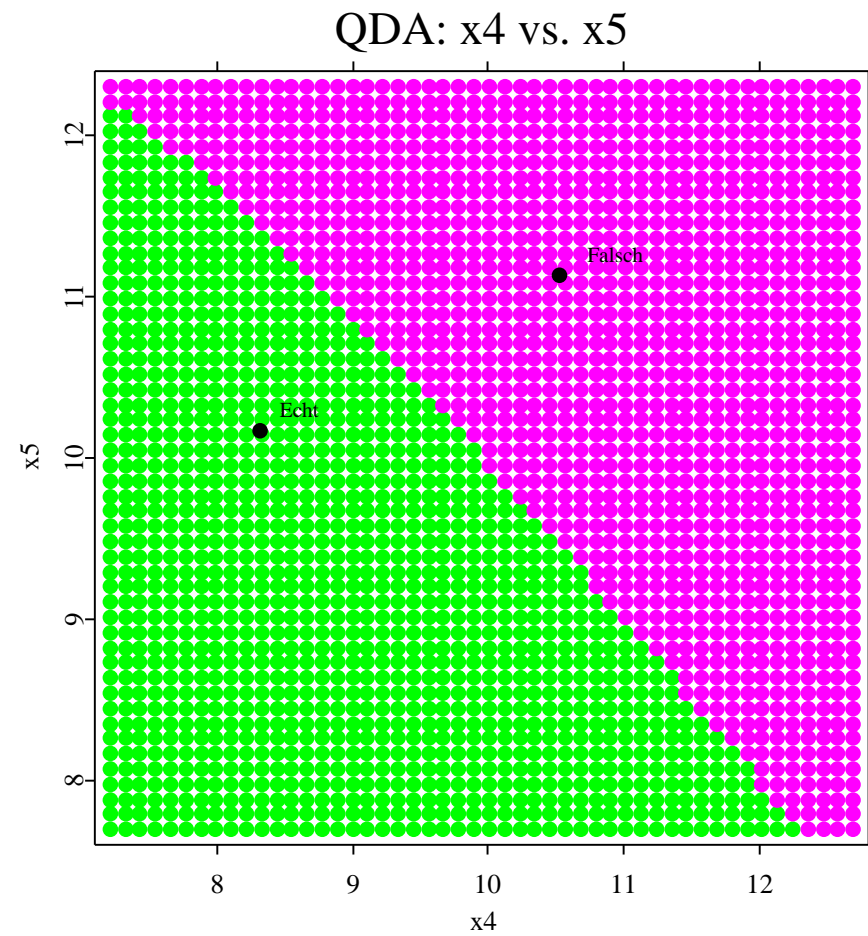
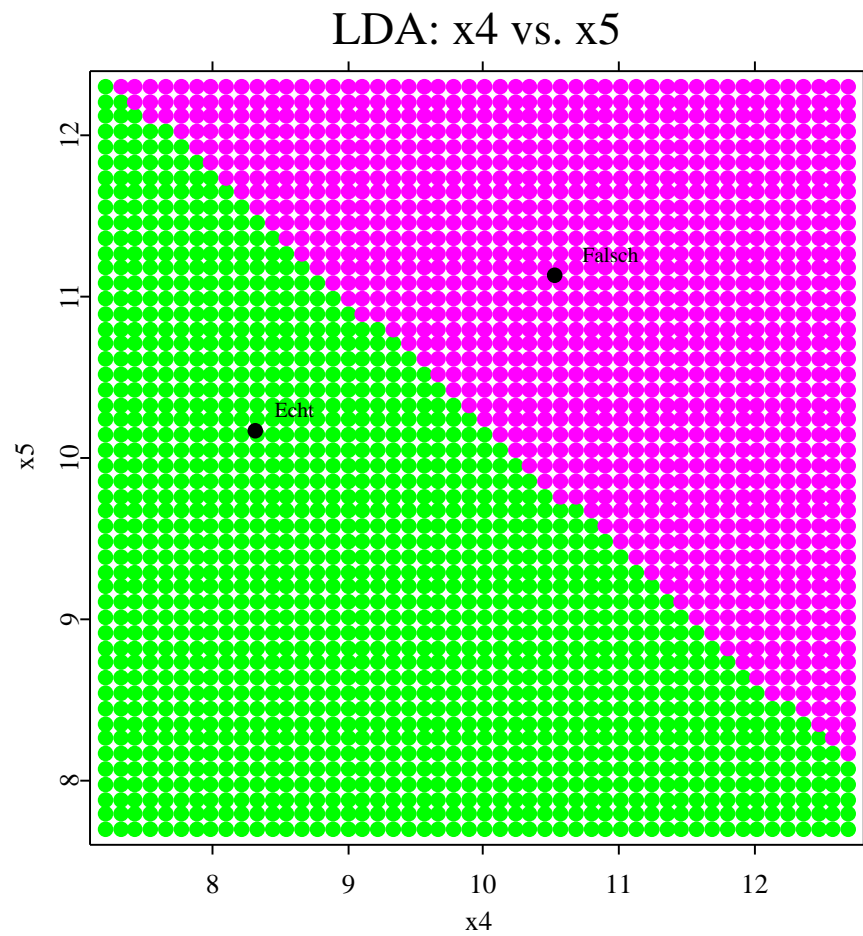


Figure 5: LDA (left) and QDA (right) for X4 and X5

Car Data

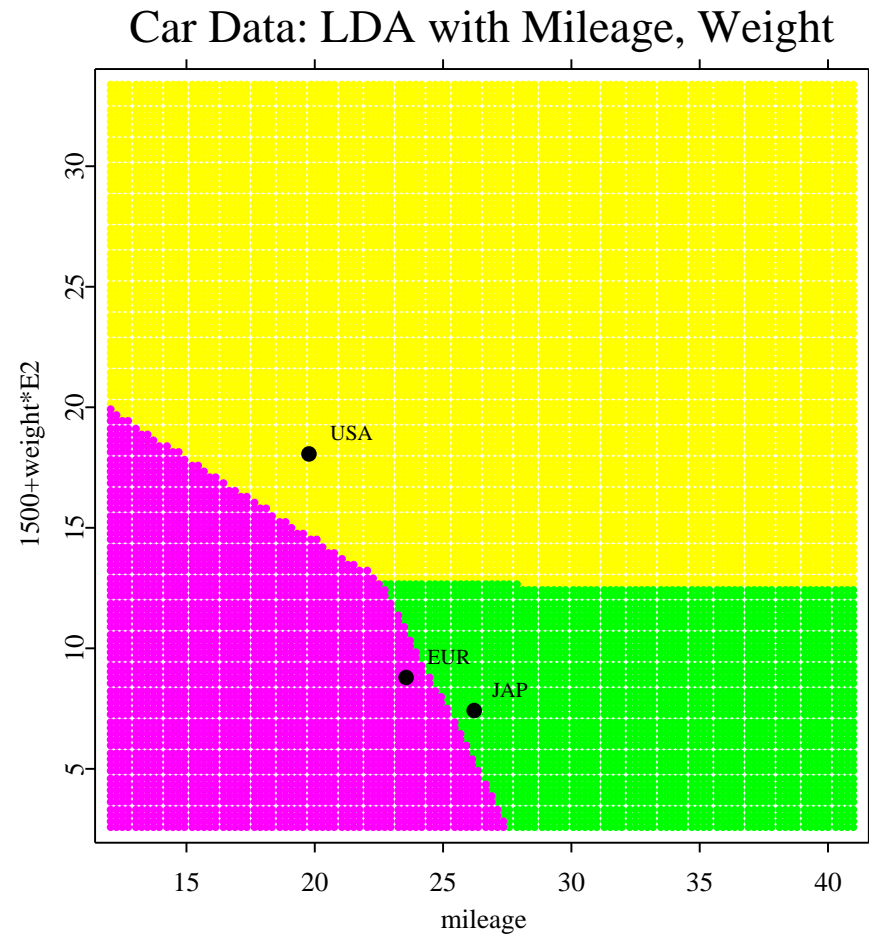


Figure 6: LDA