

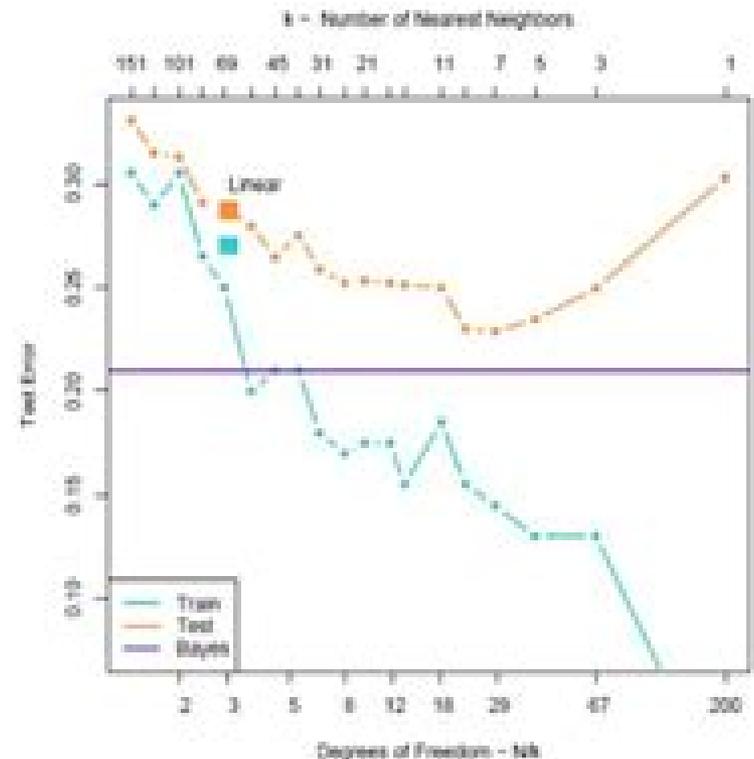
Elements of Statistical Learning

• Choosing k

- *Simulated data*
- 10 Blue means generated from $N((1, 0)^T, I)$
- 10 Orange means generated from $N((0, 1)^T, I)$
- For each class, generate 100 observations
 - pick a mean randomly, $P=0.1$
 - generate a Gaussian distributed random observation with $N(m, I/5)$
- training data = 200 points
- test data = 10,000 points
- Bayes error rate (purple)

$$p = \sum_{C_i \neq C_{max}} \int_{x \in H_i} P(x|C_i) p(C_i) dx$$

where C_i is a class and H is the area classified as C_i



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