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## Statistical Methods and Learning in Computer Vision Winter term 2012

## Homework Assignment 5 - December 10th, 2012

Exercise 1. (PCA and Fisher's Discriminant)


Given are two sets of samples from two classes $C_{1}$ and $C_{2}$

$$
P_{1}=\{(1,0.5),(1.4,0.8),(2.1,0.95)\} \text { and } P_{2}=\{(0.9,0.85),(1.3,1.2),(1.8,1.4)\}
$$

Perform a PCA on the pointset $P_{1} \cup P_{2}$ by computing the direction of the first component. Then compute the direction of the discriminating hyperplane between the two classes $C_{1}$ and $C_{2}$ by applying Fisher's discriminant. What do you observe?

For downloads of slides and of homework assignments and for further information on the course see

