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Problem Solutions Problem 2.1 (the Bayes' rule minimized the probability of error) Following the hint in the book, the probability of correct classification  $P_c$  is given by  $P_c = \sum_{i=1}^M P(x \in R_i, \omega_i)$ , since in order to be correct when  $x \in R_i$  the sample that generated  $x$  must come from the class  $\omega_i$ . Now this joint probability is given by

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Sergios Theodoridis is currently Professor of Signal Processing and Machine Learning in the Department of Informatics and Telecommunications of the University of Athens. His research interests lie in the areas of Adaptive Algorithms, Distributed and Sparsity-Aware Learning, Machine Learning and Pattern Recognition, Signal Processing for Audio Processing and Retrieval.

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