

Chapter II: Selected Solutions

Exercise 2:

The likelihood ratio is given by

$$L(y) = \frac{3}{2(y+1)}, \quad 0 \leq y \leq 1.$$

a. With uniform costs and equal priors, the critical region for minimum Bayes error is given by $\{y \in [0, 1] | L(y) \geq 1\} = \{y \in [0, 1] | 3 \geq 2(y+1)\} = [0, 1/2]$. Thus the Bayes rule is given by

$$\delta_B(y) = \begin{cases} 1 & \text{if } 0 \leq y \leq 1/2 \\ 0 & \text{if } 1/2 < y \leq 1 \end{cases}.$$

The corresponding minimum Bayes risk is

$$r(\delta_B) = \frac{1}{2} \int_0^{1/2} \frac{2}{3}(y+1)dy + \int_{1/2}^1 dy = \frac{11}{24}.$$

b. With uniform costs, the least-favorable prior will be interior to $(0, 1)$, so we examine the conditional risks of Bayes rules for an equalizer condition. The critical region for the Bayes rule δ_{π_0} is given by

$$\Gamma_1 = \left\{ y \in [0, 1] \mid L(y) \geq \frac{\pi_0}{1-\pi_0} \right\} = [0, \tau'],$$

where

$$\tau' = \begin{cases} 1 & \text{if } 0 \leq \pi_0 \leq \frac{1}{5} \\ \frac{1}{2} \left(\frac{\pi_0}{3} + 5 \right) & \text{if } \frac{1}{5} < \pi_0 < \frac{4}{5} \\ 0 & \text{if } \frac{4}{5} \leq \pi_0 \leq 1 \end{cases}.$$

Thus, the conditional risks are:

$$R_0(\delta_{\pi_0}) = \int_0^{\tau'} \frac{2}{3}(y+1)dy = \begin{cases} 1 & \text{if } 0 \leq \pi_0 \leq \frac{1}{5} \\ \frac{2\tau'}{3} \left(\frac{\tau'}{2} + 1 \right) & \text{if } \frac{1}{5} < \pi_0 < \frac{4}{5} \\ 0 & \text{if } \frac{4}{5} \leq \pi_0 \leq 1 \end{cases},$$

and

$$R_1(\delta_{\pi_0}) = \int_{\tau'}^1 dy = \begin{cases} 0 & \text{if } 0 \leq \pi_0 \leq \frac{1}{5} \\ 1 - \tau' & \text{if } \frac{1}{5} < \pi_0 < \frac{4}{5} \\ 1 & \text{if } \frac{4}{5} \leq \pi_0 \leq 1 \end{cases}.$$

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