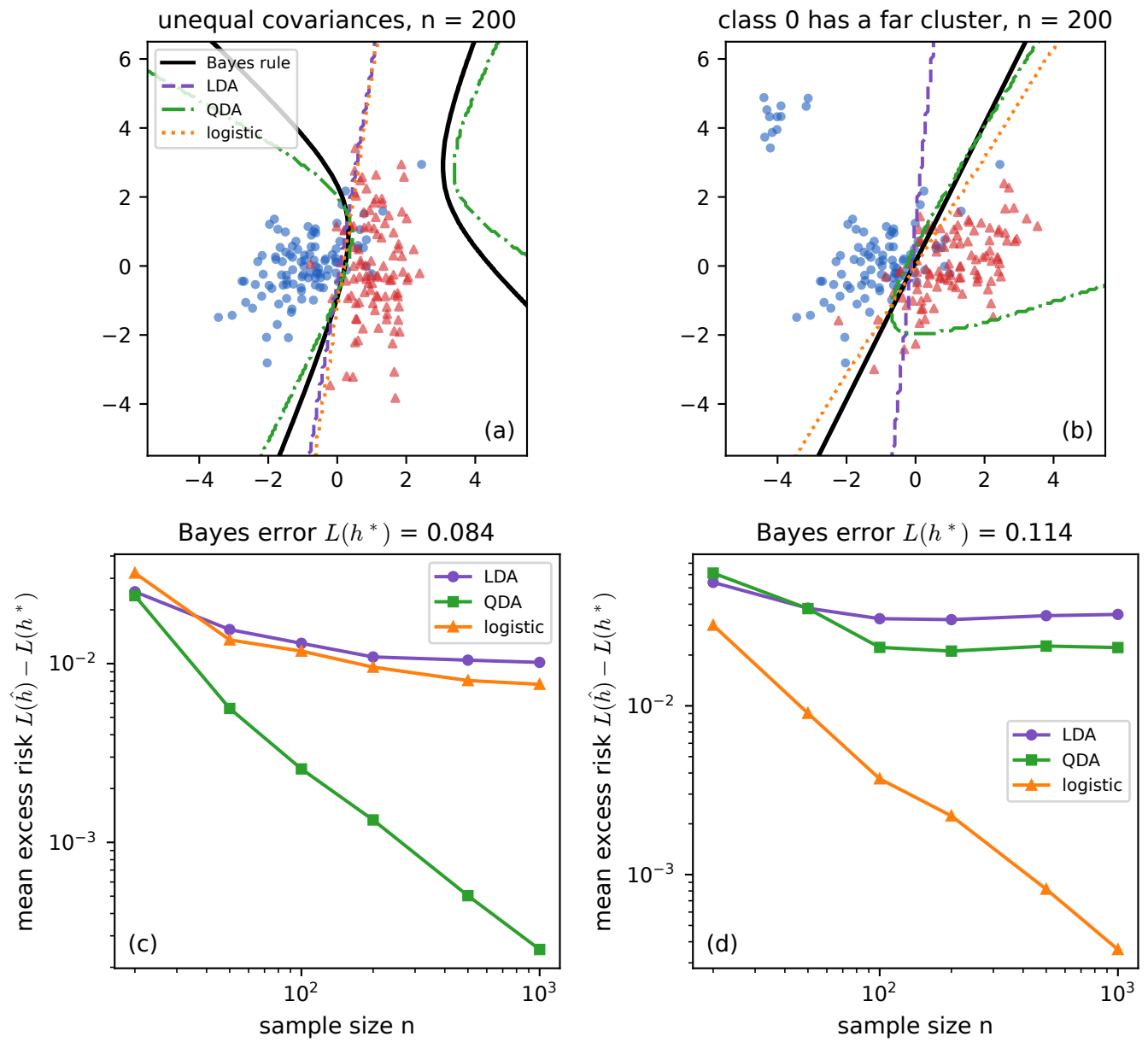

unequal covariances, n = 200
Bayes rule
LDA
QDA
logistic
(a)
class 0 has a far cluster, n = 200
(b)
Bayes error $L(h^*) = 0.084$
mean excess risk $L(\hat{h}) - L(h^*)$
sample size n
(c)
Bayes error $L(h^*) = 0.114$
mean excess risk $L(\hat{h}) - L(h^*)$
sample size n
(d)