Re: Bayes' Decision Rule

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In article <1147339718.876787.185890@xxxxxxxxxxxxxxxxxxxxxxxxxxxxx>,
Murat Aykut <murat_aykut@xxxxxxxxx> wrote:

> I'm implementing Bayes Decision Rule. For this purpose I'm using
> Multivariate Normal Distribution. But, in some cases Covariance matrix
> becomes singular (there isn't inverse Covariance matrix). What is the
> solution? What can I do? (I think that, i can add a very little to a
> value which is in the same lines in the matrix. Or changing the
> distribution. But, what is the true answer? I don't know).
> Please help.

Please explain your problem more carefully.

If you are using a real Bayesian procedure, this should
not be a problem. On the other hand, if you are using
the so−called "non−informative" prior, the procedure is
only formally Bayes, and even if your sample size is
large enough, will not be admissible.

So, what is your problem, and what are your assumptions?

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This address is for information only. I do not claim that these views
are those of the Statistics Department or of Purdue University.
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