

Equation 1 shows the formula for the discriminant score for class k , δ_k . x_i^* represents the expression level of gene i in the array to be classified. x^* represents a vector of expression levels for all p genes to be used for classification drawn from the array to be classified, i.e. $x^* = (x_1^*, x_2^*, x_3^*, \dots, x_p^*)$. \bar{x}'_k is the shrunken centroid calculated from the training data and shrinkage factor, and \bar{x}'_{ik} is the component of \bar{x}'_k corresponding to gene i . s_i is the pooled within-class standard deviation for gene i in the training data, and is also calculated during the training of the classifier. s_0 is a specified positive constant. It is typically set to the median of s_i across all genes on the array. Lastly, π_k represents the prior probability of a sample belonging to class k . It should be set to the frequency of class k in the population being sampled from, or if such information is not available, π_k for all classes can be set identically to $1/K$, where K is the number of possible classes.

$$\delta_k(x^*) = \sum_{i=1}^p \frac{(x_i^* - \bar{x}'_{ik})^2}{(s_i + s_0)^2} - 2 \log \pi_k \quad (1)$$

In summary, \bar{x}'_{ik} , s_i , and s_0 are calculated from the training data, and the π_k are specified *a priori* (though s_0 may also be specified *a priori*). Together, these parameters comprise the trained classifier. The x_i^* represent the sample that is to be classified by this trained classifier.

Based on the discriminant scores, class probabilities can be calculated. Equation 2 shows the formula for the probability that the array x^* belongs to class k . Note that the denominator is simply the sum of the numerator across all possible classes.

$$\hat{p}_k(x^*) = \frac{e^{-\frac{1}{2}\delta_k(x^*)}}{\sum_{l=1}^K e^{-\frac{1}{2}\delta_l(x^*)}} \quad (2)$$

Equation 3 expresses the classification rule. Simply, the array is assigned to the class that it has the highest probability of belonging to.

$$C(x^*) = \arg \max_{k \in \{1, K\}} \hat{p}_k(x^*) \quad (3)$$

Depending on the application, the class prediction $C(x^*)$ or the class probabilities $\hat{p}_k(x^*)$ may be used as the final output.