

8. State Bayes Theorem and discuss how Bayesian Classifier work?

Bayes' Theorem is named after Thomas Bayes, a Non Conformist English clergyman who did early work in probability and decision theory during the 18<sup>th</sup> Century.

Let  $x$  be a data tuple. In Bayesian terms  $x$  is considered "evidence". As usual, it is described by measurements made on a set  $n$  attributes. Let  $H$  be some hypothesis such as that the data tuple  $x$  belongs to a specified class  $c$ . For classification problems, we want to determine  $P(H/x)$ , the probability that the hypothesis  $H$  holds given the "evidence" or observed data tuple  $x$ . In other words, we are looking for the probability that tuple  $x$  belongs to class  $c$ , given that we know the attribute description of  $x$ .

$P(H/x)$  is the posterior probability, or a posterior probability, of  $H$  conditioned on  $x$ . For Example, Suppose our world of data tuples is confined to Customers described by the attributes age and income, respectively, and that  $x$  is a 35-year-old customer with an income of \$40,000. Suppose that  $H$  is the hypothesis that our Customer will buy a computer.

In Contrast,  $p(H)$  is the prior probability, or a priori probability, of  $H$ . For our Example this is the probability that any given customer will buy a Computer, regardless of age, income, or any other information, for that matter. The posterior probability,  $P(H/x)$  is based on more information than the prior probability,  $p(H)$ , which is independent of  $x$ .

Similarly,  $P(x/H)$  is the posterior probability of  $x$  conditioned on  $H$ . That is it is the probability that a Customer,  $x$ , is 35 years old and earns \$40,000, given that we know the customer will buy a Computer.

$p(x)$  is the prior probability of  $x$ .

$P(H)$ ,  $P(x/H)$ , and  $p(x)$  may be estimated from the given data, as well shall see next. Bayes Theorem is useful in that it provides a way of calculating the posterior probability,  $P(H/x)$  from  $p(H)$ ,  $P(x/H)$ ,  $p(x)$

Bayes Theorem is

$$P(H/x) = \frac{P(x/H)P(H)}{p(x)}$$