

機器學習

Naive Bayes

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貝氏定理 (Bayes' theorem)

- 貝氏定理是機率論中的一個定理，描述在已知一些條件下，某事件的發生機率。





大家不要紧张
我本身是一个汽车维修员

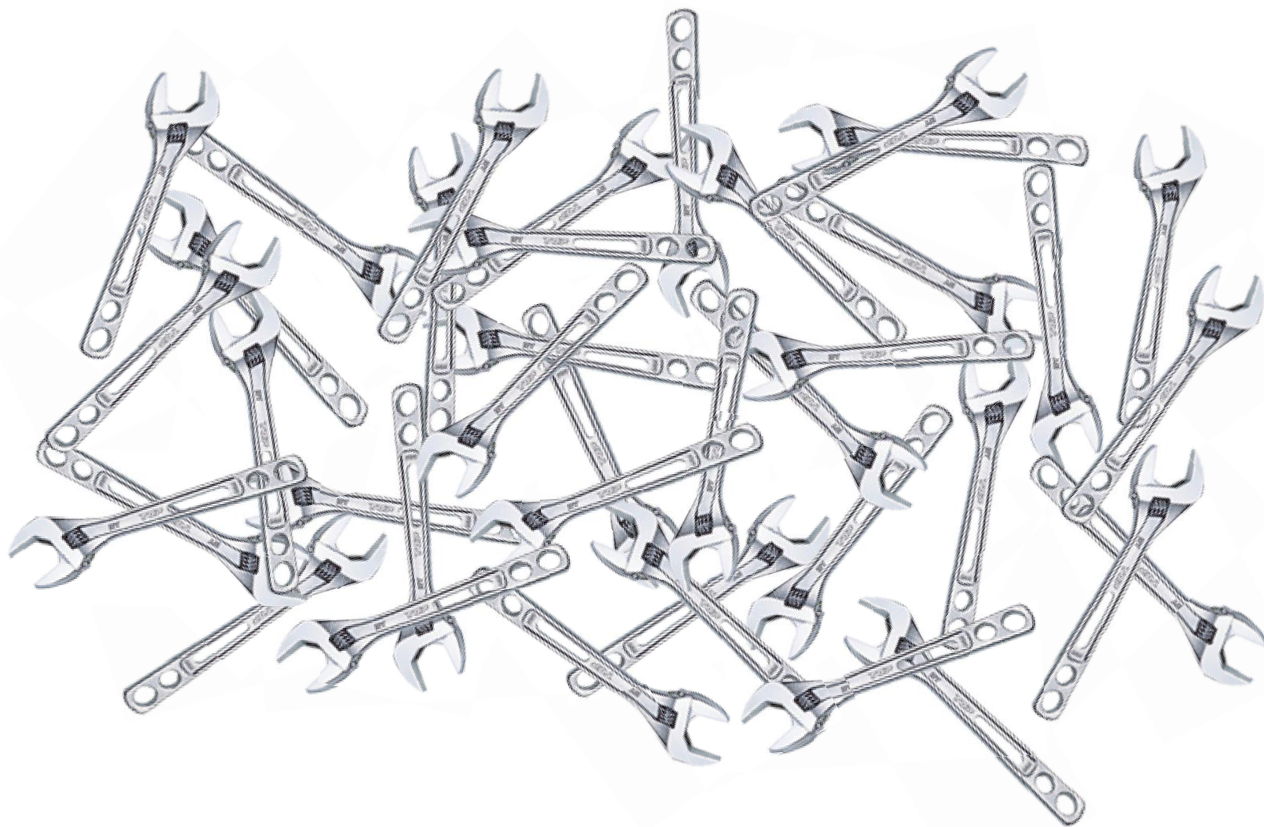
貝氏定理 (Bayes' theorem)



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What's the probability?



m2



貝氏定理 (Bayes' theorem)

$$P(A|B) = \frac{P(B|A) * P(A)}{P(B)}$$

貝氏定理 (Bayes' theorem)

Mach1: 30 wrenches/hr

Mach2: 20 wrenches/hr

Out of all produced parts:

We can SEE that 1% are defective

Out of all defective parts:

We can SEE that 50% came from mach1

And 50% came from mach2

Question:

**What is the probability that a part
produced by mach2 is defective = ?**

貝氏定理 (Bayes' theorem)

Mach1: 30 wrenches/hr

$$\rightarrow P(\text{Mach1}) = 30/50 = 0.6$$

Mach2: 20 wrenches/hr

$$\rightarrow P(\text{Mach2}) = 20/50 = 0.4$$

Out of all produced parts:

We can SEE that 1% are defective

$$\rightarrow P(\text{Defect}) = 1\%$$

Out of all defective parts:

We can SEE that 50% came from mach1

$$\rightarrow P(\text{Mach1} | \text{Defect}) = 50\%$$

And 50% came from mach2

$$\rightarrow P(\text{Mach2} | \text{Defect}) = 50\%$$

Question:

**What is the probability that a part
produced by mach2 is defective = ?**

$$\rightarrow P(\text{Defect} | \text{Mach2}) = ?$$

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Mach2: 20 wrenches/hr

~~$\rightarrow P(\text{Mach1}) = 30/50 = 0.6$~~

$\rightarrow P(\text{Mach2}) = 20/50 = 0.4$

Out of all produced parts:

We can SEE that 1% are defective

$\rightarrow P(\text{Defect}) = 1\%$

Out of all defective parts:

We can SEE that 50% came from mach1

And 50% came from mach2

~~$\rightarrow P(\text{Mach1} | \text{Defect}) = 50\%$~~

$\rightarrow P(\text{Mach2} | \text{Defect}) = 50\%$

Question:

**What is the probability that a part
produced by mach2 is defective = ?**

$\rightarrow P(\text{Defect} | \text{Mach2}) = ?$

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$$\rightarrow P(\text{Defect}) = 1\%$$

$$\rightarrow P(\text{Mach2} | \text{Defect}) = 50\%$$

$$\rightarrow P(\text{Defect} | \text{Mach2}) = ?$$

$$P(A|B) = \frac{P(B|A) * P(A)}{P(B)}$$

$$P(\text{Defect} | \text{Mach2}) = \frac{P(\text{Mach2} | \text{Defect}) * P(\text{Defect})}{P(\text{Mach2})}$$

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$$\rightarrow P(\text{Defect} | \text{Mach2}) = ?$$

$$P(\text{Defect} | \text{Mach2}) = \frac{0.5 \quad * \quad 0.01}{0.4} = 0.0125 = 1.25\%$$

$$P(\text{Defect} | \text{Mach2}) = \frac{P(\text{Mach2} | \text{Defect}) * P(\text{Defect})}{P(\text{Mach2})}$$

貝氏定理 (Bayes' theorem)

$$P(\text{Defect} | \text{Mach2}) = \frac{P(\text{Mach2} | \text{Defect}) * P(\text{Defect})}{P(\text{Mach2})} = 1.25\%$$

Let's look at an example:

- **1000 wrenches**
- **400 came from Mach2**
- **1% have a defect = 10**
- **of them 50% came from Mach2 = 5**
- **% defective parts from Mach2 = 5/400 = 1.25%**

貝氏定理 (Bayes' theorem)

$$P(\text{Defect} | \text{Mach2}) = \frac{P(\text{Mach2} | \text{Defect}) * P(\text{Defect}) * 1000}{P(\text{Mach2}) * 1000} = 1.25\%$$

Let's look at an example:

- 1000 wrenches
- 400 came from Mach2
- 1% have a defect = 10
- of them 50% came from Mach2 = 5
- % defective parts from Mach2 = $5/400 = 1.25\%$

貝氏定理 (Bayes' theorem)

$$P(\text{Defect} \mid \text{Mach1}) = ?$$

THE END

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