CS 581 – ADVANCED ARTIFICIAL INTELLIGENCE

TOPIC: NAÏVE BAYES





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BAYES CLASSIFIER

- Input: $\vec{X} = \langle X_1, X_2, ..., X_n \rangle$
- Output: Y
- Bayes classifier

$$P(Y \mid \vec{X}) = \frac{P(\vec{X} \mid Y)P(Y)}{P(\vec{X})} = \frac{P(Y)P(X_1, X_2, \dots, X_n \mid Y)}{P(X_1, X_2, \dots, X_n)}$$

$$P(X_1, X_2, ..., X_n) = \sum_{y} P(Y = y) P(X_1, X_2, ..., X_n \mid Y = y)$$

Assuming all variables are binary, how many independent parameters are needed for the Bayes classifier?

EXCURSION

Maximum likelihood estimation

NAÏVE BAYES ASSUMPTION

$$X_i \perp X_j \mid Y$$

Naïve Bayes

Bayes rule:

$$P(Y \mid X_1, X_2, ..., X_n) = \frac{P(Y)P(X_1, X_2, ..., X_n \mid Y)}{\sum_{y} P(y)P(X_1, X_2, ..., X_n \mid y)}$$

Assuming $X_i \perp X_j \mid Y$, naïve Bayes:

$$P(Y \mid X_1, X_2, ..., X_n) = \frac{P(Y) \prod P(X_i \mid Y)}{\sum_{y} P(y) \prod P(X_i \mid y)}$$

Assuming all variables are binary, how many independent parameters are needed for the naive Bayes classifier?

EXAMPLE

• See OneNote

Naïve Bayes Implementations

- o Bernoulli / categorical naïve Bayes
 - Features are assumed to be binary / categorical
- Multinomial naïve Bayes
 - $P(\vec{X} \mid y)$ is a multinomial distribution
- o Gaussian naïve Bayes
 - Each $p(x_i \mid y)$ is a Gaussian distribution

READING

- http://www.cs.cmu.edu/~tom/mlbook/NBayesLogReg.pdf
- https://en.wikipedia.org/wiki/Naive_Bayes_classifier
- https://scikit-learn.org/stable/modules/naive_bayes.html

ZERO PROBABILITIES

- Assume feature X_i is T for a particular object. Further,
- Assume $P(X_i = T | yes) = 0$ and $P(X_i = T | no) > 0$ and $P(X_j | yes) > 0$ and $P(X_j | no) > 0$ for all other features
 - What is $P(yes \mid \vec{X})$?
- Assume $P(X_i = T | yes) = 0$ and $P(X_i = T | no) = 0$ and $P(X_j | yes) > 0$ and $P(X_j | no) > 0$ for all other features
 - What is $P(yes | \vec{X})$?
- o One solution: use Bayesian estimation

EXCURSION

• Bayesian estimation

Multiplying Several Probability Numbers

- Assume we have 10,000 features
- What is $0.9^{10,000}$ using a computer?
- Try math.pow(0.9, 10000) in Python
- o In Naïve Bayes,
 - $a = P(Y = T) \prod P(X_i | Y = T)$
 - $b = P(Y = F) \prod P(X_i | Y = F)$
 - $P\left(Y = T \middle| \vec{X}\right) = \frac{a}{a+b}$
 - If a = b = 0 in your code, then what?