

Answer the questions in the spaces provided on the question sheets. If you run out of room for an answer, continue on a separate sheet of paper.

Bayes' theorem

- Suppose we have two coins. The first coin is a fair coin and the second coin is biased. The biased coin comes up heads with probability .75 and tails with probability .25. We select a coin at random and flip the coin ten times. The results of the coin flips are mutually independent. The result of the 10 flips is: T,T,H,T,H,T,T,T,H,T. What is the probability that we selected the biased coin?

Solution: Let B be the event that we selected the biased coin. $p(B) = p(\bar{B}) = 1/2$.

Let Y be the event that the outcomes is T,T,H,T,H,T,T,T,H,T. Because the results of the flips are independent, $p(Y|\bar{B}) = (1/2)^{10}$. Also $p(Y|B) = (1/4)^7(3/4)^3$. Using Bayes' Theorem:

$$p(B|Y) = \frac{p(Y|B)p(B)}{p(Y|B)p(B) + p(Y|\bar{B})p(\bar{B})} = \frac{(1/4)^7(3/4)^3(1/2)}{(1/4)^7(3/4)^3(1/2) + (1/2)^{10}(1/2)} = \frac{27}{27 + 2^{10}} \approx 0.0257.$$

2. Naïve Bayes classifier

- Using Bayes' theorem, compute the probability that a traveler survived (*column D*) given their ticket class (*column A*).

Solution: $p(0|ticket) = \frac{p(ticket|0) * p(0)}{p(ticket)}$.

$$p(1|ticket) = \frac{p(ticket|1) * p(1)}{p(ticket)}.$$

- Given an unknown traveler, make a prediction, using results from Part (a) about whether or not they will survive based on their ticket class.

- What do you notice about this predictive model? How can we improve it?

- Improve model.