

Q) Given that the local pub is crowded, what is the probability that Manchester United won?

\rightarrow M: - Manchester United wins the game.

P: - The pub is packed.

$$P(M) = 0.7$$

$$P(\bar{M}) = 1 - P(M) = 1 - 0.7 = 0.3$$

$$P(P|M) = 0.9$$

$$P(P|\bar{M}) = 0.6$$

\therefore we need to calculate $P(M|P)$.

$$\therefore P(M|P) = \frac{P(P|M) P(M)}{P(P)}$$

$$= \frac{P(P|M) P(M)}{P(P|M) P(M) + P(P|\bar{M}) P(\bar{M})}$$

$$= \frac{(0.9 \times 0.7)}{(0.9 \times 0.7) + (0.6 \times 0.3)}$$

$$= \frac{0.63}{0.63 + 0.18}$$

$$= 0.63 / 0.81$$

$$= \frac{7}{9} = 0.778$$

\therefore After observing the probability of 0.778, we can assume that Manchester United gonna win.

2) Given that Mr. Smith died, what is the probability the nurse forgot to give him the pill?

$\Rightarrow F$: The nurse forgets to give the pill.

δ : Mr. Smith dies.

$$P(F) = 0.3$$

$$P(\bar{F}) = 1 - 0.3 = 0.7$$

$$P(\delta|\bar{F}) = 0.1$$

$$P(\delta|F) = 0.8$$

We need to calculate $P(F|\delta)$

$$\therefore P(F|\delta) = \frac{P(\delta|F)P(F)}{P(\delta)}$$

$$= \frac{P(\delta|F)P(F)}{P(\delta|F)P(F) + P(\delta|\bar{F})P(\bar{F})}$$

$$= \frac{(0.8 \times 0.3)}{(0.8)(0.3) + (0.1)(0.7)}$$

$$= \frac{0.24}{0.24 + 0.07}$$

$$= \frac{0.24}{0.31} = 0.774$$

\therefore Given Mr. Smith died, we say there is 77% chance the nurse forgot to give pill.

3) what is the probability of gold being found on campus

$\Rightarrow A$: Gold in campus.

C : coal in campus.

N : No mineral in campus.

P : The test give positive result.

$$P(A) = 0.1 \quad | \quad P(P|A) = 0.8$$

$$P(C) = 0.3 \quad | \quad P(P|C) = 0.4$$

$$P(N) = 0.6 \quad | \quad P(P|N) = 0.2$$

we have to calculate $P(A|P)$

$$\therefore P(A|P) = \frac{P(P|A) P(A)}{P(P)}$$

$$= \frac{P(P|A) P(A)}{P(P|A) P(A) + P(P|C) P(C) + P(P|N) P(N)}$$

$$= \frac{(0.8 \times 0.1)}{(0.8 \times 0.1) + (0.4 \times 0.3) + (0.2 \times 0.6)}$$

$$= \frac{0.08}{0.08 + 0.12 + 0.12}$$

$$= \frac{0.08}{0.32} = \frac{1}{4} = 0.25$$

\therefore Given the Test give positive result, the chance of gold being found is 25%.

Given positive test result, probability of having Meningitis? A second negative result effect the chance.

m : Patient has meningitis.

p : The test result is negative.

$$P(m) = 0.05$$

$$P(p|m) = 0.95$$

$$P(p|!m) = 0.30$$

∴ we have to calculate $P(m|p)$

$$\therefore P(m|p) = \frac{P(p|m) P(m)}{P(p)}$$

$$= \frac{P(p|m) P(m)}{P(p|m) P(m) + P(p|!m) P(!m)}$$

$$= \frac{(0.95 \times 0.05)}{(0.95 \times 0.05) + (0.30)(0.95)}$$

$$= \frac{0.0475}{0.0475 + 0.2850}$$

$$= \frac{0.0475}{0.3325} \approx 0.142$$

$$= \frac{19}{113} = 0.142$$

∴ Given a positive result, the chance of having Meningitis is 14.2%.

② Let's say, P_1 = Test one give positive result,
 P_2 = Test two give negative result.

$$\therefore P(m|P_1) = 0.142$$

$$P(\neg P_2|m) = 1 - P(P_1|m) = 1 - 0.95 = 0.05$$

$$P(\neg P_2|\neg m) = 0.70$$

\therefore we need to calculate $P(m|P_1, \neg P_2)$

$$\therefore P(m|P_1, \neg P_2) = \frac{P(\neg P_2|m) P(m|P_1)}{P(\neg P_2)}$$

$$= \frac{P(\neg P_2|m) P(m|P_1)}{P(\neg P_2|m) P(m|P_1) + P(P_2|m) P(m|P_1)}$$

$$= \frac{(0.05 \times 0.1429)}{(0.05 \times 0.1429) + (0.70 \times 0.859)}$$

$$= \frac{0.007145}{0.007145 + 0.60007}$$

$$= \frac{0.007145}{0.6072} = 0.0118$$

\therefore After, second Test (negative) the probability become 1.18% from 14.29%, means its significantly reduce the chance of having meningitis.

∴ Seeing the probability changes ($5\% \rightarrow 14.2\% \rightarrow 1.18\%$) we can say the patient don't have meningitis.

Given a negative test, can we say it's not gonna rain?

→ R: Rain on the day.

N: Test result Negative.

P: Test result positive.

$$\therefore P(R) = 0.8$$

$$P(P|R) = 0.75$$

$$P(P|!R) = 0.15$$

$$\therefore P(N|R) = 1 - P(P|R) = 0.25$$

$$\therefore P(N|!R) = 1 - P(P|!R) = 0.85$$

∴ we need to calculate $P(!R|N)$

$$\therefore P(!R|N) = \frac{P(N|R)P(!R)}{P(N)}$$

$$= \frac{P(N|R)P(!R)}{P(N|R)P(R) + P(N|!R)P(!R)}$$

$$= \frac{(0.85 \times 0.2)}{(0.25 \times 0.8) + (0.85 \times 0.2)}$$

$$= \frac{0.17}{0.2 + 0.17}$$

$$= \frac{17}{37} = 0.459$$

∴ Given a negative test, there is 45% chance of not rain. So 55% chance of raining.

Therefore Mr. Jones should not predict no rain for that day.

6) calculate the probability of having chickungunya.

C: Fred has chickungunya

S: Fred complains joint pain

T: positive test result.

$$P(C) = 0.0001$$

$$P(T|C) = 0.99$$

$$P(T|C) = 0.04$$

$$P(S|C) = 0.64$$

$$P(S|C) = 0.60$$

(1) we need to find $P(C|S, T_1)$

$$P(C|S) = \frac{P(S|C) P(C)}{P(S|C) P(C) + P(S|C) P(C)}$$

$$= \frac{(0.64)(0.0001)}{(0.64)(0.0001) + (0.60)(0.9999)} = \frac{0.000064}{0.600004}$$

$$P(C|S, T_1) = \frac{P(T_1|C) \cdot P(C|S)}{P(T_1|C) P(C|S) + P(T_1|C) P(C|S)}$$

$$= \frac{0.99 \times 0.0001067}{(0.99 \times 0.0001067) + (0.04 \times 0.9998933)}$$

$$\approx \frac{0.0001056}{0.10401013} = 0.00263$$

\therefore seeing the probability of 0.263%. we can say even he has joint pain ~~then~~ he don't have chickungunya.

② Second Test effect on result (T_2)

$$P(C|S, T_1, T_2) = \frac{P(T|C) P(C|S, T_1)}{P(T|C) P(C|S, T_1) + P(T|!C) P(!C|S, T_1)}$$

$$= \frac{(0.99 \times 0.00263)}{(0.99 \times 0.00263) + (0.04 \times 0.99737)}$$

$$= \frac{0.002604}{0.042499}$$

$$= 0.0613$$

\therefore A second positive test increases the probability from 0.263% \rightarrow 6.13%, but it is still low to say that he had chickungunya.

③ Number of Tests need to confirm or dismiss.

Prior odds (after joint pain) $O(C|S) = \frac{P(C|S)}{P(!C|S)} = 0.0001067$

\therefore Likelihood Ratio: $LR(+)=\frac{P(T|C)}{P(T|!C)}=\frac{0.99}{0.04}=24.75$

We need to find n such that:

$$O(C|S, T_1, \dots, T_n) = O(C|S) \times (LR(+))^n > 1$$

$$= 0.0001067 \times (24.75)^n > 1$$

Taking the logarithm:

$$n(3.2087) > 9.1456$$

$$n > \frac{9.1456}{3.2087} = 2.85 \approx 3$$

\therefore Estimated Test number is 3.

Probability of a customer with specific attributes churning
Effect of 'm' on probability when using m-estimate.

Given; Handset sold), Time since customer = (2.5), age = (55)

\therefore Total customers = 10

$$\text{Churned-yes} = 5 ; \text{Not-churned} = 5$$
$$P(\text{Yes}) = 0.5 \quad P(\text{No}) = 0.5$$

\therefore we need to calculate,

① Probability of churning $\Rightarrow P(\text{Yes}) \times P(\text{old/Yes}) \times P(>2.5/\text{Yes}) \times P(<55/\text{Yes})$

$$= 0.5 \times \frac{2}{5} \times \frac{2}{5} \times \frac{3}{5}$$

$$= \frac{8}{10} \times \frac{2}{5} \times \frac{2}{5} \times \frac{3}{5}$$

$$= \frac{6}{125} = 0.048$$

Probability of not churning \Rightarrow

$$P(\text{No}) \times P(\text{old/No}) \times P(>2.5/\text{No}) \times P(<55/\text{No})$$

$$= 0.5 \times \frac{0}{5} \times \frac{3}{5} \times \frac{2}{5} = 0$$

\therefore As the probability of not-churning is 0, so
the normalized probability of customer churning is 100%.

Q) m-estimate formula is:-

$$p(x_i|y) = \frac{n_c + (m \times p)}{n+m}$$

n_c: number of feature

n: total count of class = 5

m: parameter =

p: probability of feature

For Churned = Yes

$$\therefore p(\text{old}/\text{Yes}) = \frac{2+1 \times 0.5}{5+1} = \frac{2.5}{6}$$

$$\therefore p(>2.5/\text{Yes}) = \frac{2+1 \times 0.33}{5+1} = \frac{2.33}{6}$$

$$\therefore p(\leq 55/\text{Yes}) = \frac{3+1 \times 0.5}{5+1} = \frac{3.5}{6}$$

For Churned = No

$$p(\text{old}/\text{No}) = \frac{0+1 \times 0.5}{5+1} = \frac{0.5}{6}$$

$$\therefore p(>2.5/\text{No}) = \frac{3+1 \times 0.33}{5+1} = \frac{3.33}{6}$$

$$\therefore p(\leq 55/\text{No}) = \frac{2+1 \times 0.5}{5+1} = \frac{2.5}{6}$$

∴ As the dataset is small, lets assume M=1:

$$p(\text{Yes}) = 0.5 \times 0.417 \times 0.389 \times 0.583 = 0.047$$

$$p(\text{No}) = 0.5 \times 0.083 \times 0.556 \times 0.417 = 0.0096$$

$$\therefore \text{Normalized Churned: } \frac{0.0472}{0.0472 + 0.0096} = 0.821$$

∴ As the given dataset is small, and more realistic than assumption, that's why a small m is more relevant than a big m. This prevents the posterior probability for an entire class from zero, which would cause the naive Bayes model to fail.

- Q) Calculate the probability of customer being a positive or negative.
- There are two output class: Positive (+) & Negative (-)
- Total data point: 8 | Positive count: 4 | Negative count: 4

Standard deviation (σ): - $\sqrt{\frac{1}{n-1} \sum (x_i - \mu)^2}$

For positive class (+):

x values: 5, 5, 3, 4

$$\mu_x^+ = \frac{5+5+3+4}{4} = \frac{17}{4} = 4.25$$

$$\sigma_x^+ = \sqrt{\frac{(5-4.25)^2 + (5-4.25)^2 + (3-4.25)^2 + (4-4.25)^2}{4-1}}$$

$$= \sqrt{\frac{0.5625 + 0.5625 + 1.5625 + 0.0625}{3}}$$

$$= \sqrt{\frac{2.75}{3}} = 0.957$$

~~Y~~ y values: 6, 7, 6, 5

$$\mu_y^+ = \frac{6+7+6+5}{4} = \frac{24}{4} = 6$$

$$\sigma_y^+ = \sqrt{\frac{(6-6)^2 + (7-6)^2 + (6-6)^2 + (5-6)^2}{4-1}}$$

$$= \sqrt{\frac{0+1+0+1}{3}}$$

$$= \sqrt{\frac{2}{3}} = 0.816$$

For Negative class (-):

x values: 1, 3, 2, 8

$$\bar{x}_x = \frac{1+3+2+8}{4} = \frac{14}{4} = 3.5$$

$$\sigma_x = \sqrt{\frac{(1-3.5)^2 + (3-3.5)^2 + (2-3.5)^2 + (8-3.5)^2}{4-1}}$$

$$= \sqrt{\frac{6.25 + 0.25 + 2.25 + 20.25}{3}}$$

$$= \sqrt{\frac{29}{3}} = 3.109$$

y values: 7, 4, 6, 1

$$\bar{y}_y = \frac{7+4+6+1}{4} = \frac{18}{4} = 4.5$$

$$\sigma_y = \sqrt{\frac{(7-4.5)^2 + (4-4.5)^2 + (6-4.5)^2 + (1-4.5)^2}{4-1}}$$

$$= \sqrt{\frac{6.25 + 0.25 + 2.25 + 12.25}{3}}$$

$$= \sqrt{\frac{21}{3}} = \sqrt{7} = 2.646$$

Given data for customer; $x = 7, y = 4$

Gaussian density function $N(x; \mu, \sigma^2) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$

Likelihood for the positive class(+):

$$\begin{aligned} p(x=7|+) &= N(7; 4.25, 0.957) \\ &= \frac{1}{\sqrt{2\pi}(0.957)} e^{-\frac{(7-4.25)^2}{2(0.957)^2}} \\ &= \frac{1}{2.40} e^{-4.07} = 0.0101 \end{aligned}$$

$$p(y=4|+) = N(4; 6, 0.816)$$

$$\begin{aligned} &= \frac{1}{\sqrt{2\pi}(0.816)} e^{-\frac{(4-6)^2}{2(0.816)^2}} \\ &= \frac{1}{2.04} e^{-2.99} = 0.0163 \end{aligned}$$

Likelihood for the negative class(-):

$$p(x=7|-) = N(7; 3.5, 3.109)$$

$$\begin{aligned} &= \frac{1}{\sqrt{2\pi}(3.109)} e^{-\frac{(7-3.5)^2}{2(3.109)^2}} \\ &= \frac{1}{7.80} e^{-0.64} = 0.0463 \end{aligned}$$

$$p(y=4|-) = N(4; 4.5, 2.646)$$

$$\begin{aligned} &= \frac{1}{\sqrt{2\pi}(3.109)} e^{-\frac{(7-3.5)^2}{2(3.109)^2}} \\ &= \frac{1}{7.80} e^{-0.45} = 0.1465 \end{aligned}$$

unnormalized Posterior for Positive:

$$P(+ \times P(x=7|+) \times P(y=4|+)$$
$$\approx 0.5 \times 0.0101 \times 0.0163 = 0.0000822$$

unnormalized posterior for Negative:

$$P(-) \times P(x=7|-) \times P(y=4|-)$$
$$\approx 0.5 \times 0.0463 \times 0.1465 = 0.00339$$

\therefore Total unnormalized probability is -

$$(0.0000822 + 0.00339) = 0.0034722$$

$$\therefore P(+|x=7, y=4) = \frac{0.0000822}{0.0034722}$$
$$\approx 0.0237$$

\therefore The probability of a customer with $x=7$ and $y=4$ being a positive output is ≈ 0.0237 or 2.37%

Q) calculate the log-likelihood of given dataset.

Data(x): [2.8, 4.2, 5.3, 2.1]

Component 1 (N_1): $\mu_1 = 2.3$, $\sigma_1 = 1.8$

Component 2 (N_2): $\mu_2 = 6.8$, $\sigma_2 = 2.2$

Prior probabilities $p(N_1) = 0.5$, $p(N_2) = 0.5$

$$N_1(x) = \frac{1}{\sqrt{2\pi}(1.8)} e^{-\frac{(x-2.3)^2}{2(1.8)^2}}$$

$$N_2(x) = \frac{1}{\sqrt{2\pi}(2.2)} e^{-\frac{(x-6.8)^2}{2(2.2)^2}}$$

The likelihood of a data point is the sum of the weighted densities:

$$L(x) = p(N_1) \times N_1(x) + p(N_2) \times N_2(x)$$

$$= 0.5 \times N_1(x) + 0.5 \times N_2(x)$$

data point	N_1	N_2
2.8	$\frac{0.5 \times 0.217}{0.112} = 0.969$	$\frac{0.5 \times 0.007}{0.112} = 0.031$
4.2	$\frac{0.5 \times 0.124}{0.0825} = 0.752$	$\frac{0.5 \times 0.041}{0.0825} = 0.248$
5.3	$\frac{0.5 \times 0.047}{0.063} = 0.0302$	$\frac{0.5 \times 0.088}{0.063} = 0.636$
5.5	$\frac{0.5 \times 0.038}{0.063} = 0.302$	$\frac{0.5 \times 0.088}{0.063} = 0.698$
2.1	$\frac{0.5 \times 0.220}{0.1125} = 0.978$	$\frac{0.5 \times 0.005}{0.1125} = 0.022$

New prior probabilities:

$$P(N1) = \frac{\sum Y_{1j}}{n} = \frac{0.969 + 0.752 + 0.364 + 0.302 + 0.978}{5} = 0.678$$

$$P(N2) = \frac{\sum Y_{2j}}{n} = \frac{0.031 + 0.248 + 0.636 + 0.698 + 0.022}{5} = 0.327$$

New means:

$$\bar{M}_1 = \frac{\sum Y_{1j} x_j}{\sum Y_{1j}} = \frac{(0.969 \times 2.8) + (0.752 \times 4.2) + (0.364 \times 5.3) + (0.302 \times 5.5)}{3.365} \\ \approx \frac{12.355}{3.365} = 3.67$$

$$\bar{M}_2 = \frac{\sum Y_{2j} x_j}{\sum Y_{2j}} = \frac{(0.031 \times 2.8) + (0.248 \times 4.2) + (0.636 \times 5.3) + (0.698 \times 5.5) + (0.022 \times 9.1)}{1.635} \\ \approx \frac{8.825}{1.635} = 5.40$$

$$\therefore \sigma_1^{x_2} = \sqrt{\frac{0.969(2.8 - 3.67)^2 + 0.752(4.2 - 3.67)^2 + \dots}{3.365}} \\ = \sqrt{0.947} = 0.97$$

$$\sigma_2^{x_2} = \sqrt{\frac{0.031(2.8 - 5.40)^2 + 0.248(4.2 - 5.40)^2 + \dots}{1.635}} \\ = \sqrt{0.207} = 0.54$$

The Improved components are:

Component 1 (N1):

$$\bar{M}_1 = 3.67, \sigma_1 = 0.97$$

$$P(N1) = 0.673$$

Component 2 (N2):

$$\bar{M}_2 = 5.40, \sigma_2 = 0.54$$

$$P(N2) = 0.327$$