

28 Sep 2023

Naive Bayes

Conditional Probability

if there is a two probability given A and B

$$P(A|B) = \frac{P(A \cap B)}{P(B)} \text{ where } P(B) \neq 0$$

example rolling a two dice D_1 and D_2

sample space. $\{(1,1), (1,2), (1,3), \dots, (6,6)\}$

	1.1	2	3	4	5	6
1	2	3	4	5	6	7
2	3	4	5	6	7	8
3	4	5	6	7	8	9
4	5	6	7	8	9	10
5	6	7	8	9	10	11
6	7	8	9	10	11	12

(i) what is probability D_1 has 5: $P(A=5) = \frac{1}{36}$

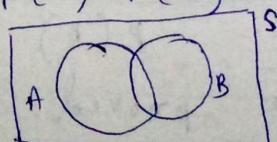
(ii) what is probability that $D_1 + D_2 \leq 10$: $\frac{33}{36} = \frac{11}{12}$

(iii) what is probability that $D_1 = 5$ given $D_1 + D_2 \leq 10$

$$P(D_1=5 | D_1 + D_2 \leq 10) = P(A|B) = \frac{5}{33}$$

independent Events: A and B is called independent

$$\text{if } P(A \cap B) = P(A) \cdot P(B)$$



$$P(A) \text{ already occur. } P(A|B) = \frac{n(A \cap B)}{n(B)} \rightarrow (i)$$

$$P(A) = \frac{P(A \cap B)}{P(B)} = \frac{n(A \cap B)}{\cancel{n(S)} \times \frac{n(B)}{\cancel{n(S)}}}$$

$$P(A) = \frac{n(A \cap B)}{n(B)} \quad \text{--- (i)}$$

from (i) and (ii), $P(A|B) = P(A)$

Mutually Exclusive Events:

A and B are mutually exclusive events when

$$P(A \cap B) = 0$$

$$\text{Hence } P(A|B) = \frac{P(A \cap B)}{P(B)} = 0$$

Bayes Theorem: for two event A, B .

$$P(A|B) = \frac{P(B|A) P(A)}{P(B)} \quad \begin{matrix} \text{where } P(B) \neq 0 \\ \uparrow \quad \downarrow \quad \downarrow \\ \text{posterior} \quad \text{likelihood} \quad \text{prior} \\ \quad \quad \quad \text{evidence} \end{matrix}$$

proof: $P(A|B) = \frac{P(A \cap B)}{P(B)} \quad \text{--- (i)}$

$$\because A \cap B = B \cap A$$

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

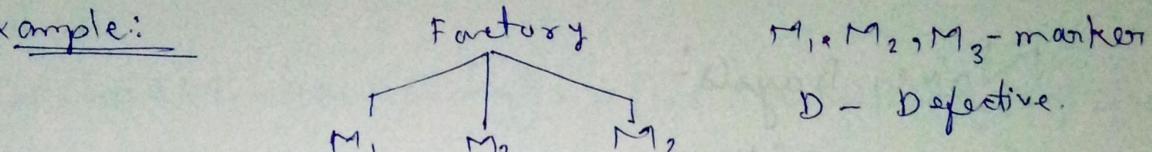
$$P(A \cap B) = P(B|A) \cdot P(A) \quad \text{--- (ii)}$$

from (i) and (ii)

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

Hence proved.

example:



produced - 20% 30 50
defective. 5% 3% 1%

Ans: randomly pick marker from bag.
find if it is already defective and it
if come from M_3

$$P(M_1) = \frac{1}{5} \quad P(M_2) = \frac{3}{10} \quad P(M_3) = \frac{1}{2}$$

$$P(D|M_1) = \frac{1}{20} \quad P(D|M_2) = \frac{3}{100} \quad P(D|M_3) = \frac{1}{100}$$

$$\text{find } P(M_3|D) = ?$$

$$P(M_3|D) = \frac{P(D|M_3) P(M_3)}{P(D)}$$

$$P(D) = P(D \cap M_1) + P(D \cap M_2) + P(D \cap M_3)$$

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

$$P(D) = P(D|M_1) P(M_1) + P(D|M_2) P(M_2) + P(D|M_3) P(M_3)$$

$$= \frac{1}{20} \times \frac{1}{5} + \frac{3}{100} \times \frac{3}{10} + \frac{1}{100} \times \frac{1}{2}$$

$$= \frac{1}{100} \left(1 + \frac{9}{10} + \frac{1}{2} \right)$$

$$= \frac{1}{100} \left(\frac{10 + 9 + 5}{10} \right)$$

$$= \frac{24}{100} = 0.024$$

$$\text{Hence } P(M_3|D) = \frac{\frac{1}{100} \times \frac{1}{2}}{0.024} = \frac{1}{4800} = 0.20$$

Naive Bayes:

CSK

toss	venue	outlook	Result
won	Mumbai	Overcast	won
lost	Chennai	sunny	won.
won	Kolkata	sunny	won
won	Chennai	sunny	won.
lost	Mumbai	Sunny	lost
won	Chennai	overcast	lost
won	Kolkata	overcast	lost
won	Mumbai	sunny	won

Naive Bayes. Question example

$$(i) P(W | (\text{lost} \cap \text{Mumbai} \cap \text{sunny})) = ? = 0.56$$

$$(ii) P(L | (\text{lost} \cap \text{Mumbai} \cap \text{sunny})) = ? = 0.27$$

Naive Bayes. (i) and (ii) का जो value हैं उसका output $\frac{1}{4}$ होता है।

$$\text{we know that } P(A|B) = \frac{P(B|A) P(A)}{P(B)}$$

$$P(W | (\text{lost} \cap \text{Mumbai} \cap \text{sunny}))$$

$$= \frac{P(\text{lost} \cap \text{Mumbai} \cap \text{sunny} | W) P(W)}{P(\text{lost} \cap \text{Mumbai} \cap \text{sunny})}$$

$$= \frac{P(\cancel{\text{lost}})}{P(\cancel{\text{lost}})}$$

$$\text{for } P(L | (\text{lost} \cap \text{Mumbai} \cap \text{sunny})) = \text{similar}$$

The denominator are same in both the cases hence don't calculate denominator

Hence

$$P(W | \text{lost} \cap \text{Mumbai} \cap \text{Sunny}) = P(\text{lost} \cap \text{Mumbai} \cap \text{Sunny} | W) P(W)$$

$$P(L | \text{lost} \cap \text{Mumbai} \cap \text{Sunny}) = P(\text{lost} \cap \text{Mumbai} \cap \text{Sunny} | L) P(L)$$

$$P(W) = \frac{5}{8} \quad P(L) = \frac{3}{8}$$

$$\begin{aligned} P(\text{lost} \cap \text{Mumbai} \cap \text{Sunny} | W) &= P(\text{lost} | W) P(\text{Mumbai} | W) P(\text{Sunny} | W) P(W) \\ &= \frac{1}{5} \times \frac{2}{5} \times \frac{4}{5} \times \frac{5}{8} \end{aligned}$$

$$\begin{aligned} X &= \{x_1, x_2, x_3, \dots, x_n\} \\ C_k &= \{c_1, c_2, c_3, \dots, c_k\} \end{aligned}$$

to ss	Venue	outlook	Result
	x_1	x_2	x_3

$c_1 = \text{Won}$
 $c_2 = \text{Lost}$

$$P(c_k | x) = \frac{p(x|c_k) \cdot p(c_k)}{p(x)}$$

for $k = 1, \dots, K$ we can remove $p(x)$

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

$$P(A \cap B) = P(A|B) P(B)$$

$$\begin{aligned}
 p(c_k|x) &= p(x, c_k) \\
 &= p(\underbrace{x_1, x_2, x_3, \dots, x_n}_{A}, \underbrace{c_k}_{B}) \\
 &= \underbrace{p(x_1 | x_2, x_3, \dots, x_n, c_k)}_a p(x_2, x_3, \dots, x_n, c_k)
 \end{aligned}$$

$$\begin{aligned}
 p(c_k|x) &= a \times p(\underbrace{x_2, x_3, \dots, x_n}_{A}, \underbrace{c_k}_{B}) \\
 &= a \cdot p(\underbrace{x_2 | x_3, x_4, \dots, x_n}_{B}, c_k) \cdot p(x_3, x_4, \dots, x_n, c_k) \\
 &= a \cdot b \cdot p(x_3, x_4, \dots, x_n, c_k)
 \end{aligned}$$

\therefore the above method is chain rule for conditional probability

$$= \cancel{p(x_1 | c_k)} \cancel{p(c_k)} \downarrow \downarrow$$

Hence we also write

$$= p(x_1 | x_2, x_3, \dots, x_n, c_k) \cdot p(x_2 | x_3, x_4, \dots, x_n, c_k) \cdots \\ \cdots \cdots p(x_{n-1} | x_{n-1}, c_k) \cdot p(x_n | c_k) p(c_k)$$

conditional independence.

x_1 depends on c_k , x_2 depends on c_k and so on.

$$\text{or } p(A|B) = p(A)$$

$$p(A|B, C) = p(A|C)$$

$$p(c_k|x) = p(x_1 | c_k) \cdot p(x_2 | c_k) \cdot p(x_3 | c_k) \cdots p(x_n | c_k) \cdot p(c_k)$$

$$p(c_k|x) = p(c_k) \prod_{i=1}^n p(x_i | c_k)$$

$$p(c_k|x) = \frac{1}{Z} p(c_k) \prod_{i=1}^n p(x_i | c_k)$$

$$z = p(x)$$

$$\hat{y} = \arg \max_{k \in \{1, 2, \dots, K\}} P(c_k) \prod_{i=1}^n p(x_i | c_k)$$

Maximum a posterior Rule (MAP)

Handling Numerical Data in Naive Bayes

Height	Weight	Gender
172	150	M
180	170	M
165	140	M
190	200	M
139	100	F
145	120	F
160	140	F
172	150	F

$$\{H=185, W=170, G=?\}$$

$$P(M|H=185, W=170) = ?$$

$$= P(H=185|M) * P(W=170|M) P(M)$$

=

$$P(F|H=185, W=170) =$$

$$= P(H=185|F) * P(W=170|F) P(F)$$

=

* Height is Gaussian distributed random variable

$$f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2} \left(\frac{x-\mu}{\sigma}\right)^2} = \cancel{P(H=185|M)} = \cancel{P(H=185|F)}$$

- the above method we used is Gaussian Naive Bayes

- the above method is only used when our data is Normally distributed.

- if the data is not normally distributed we used other Naive Bayes

- Binomial Naive Bayes

- Multinomial Naive Bayes

- Poisson Naive Bayes

Sentiment Analysis

there are three steps involved

- (i) Text preprocessing
- (ii) Vectorize (Bag of words)
- (iii) Data pass into Algo then Train
- (iv) Deployment

Bag of words example.

review	great	awesome	poor	pathetic	label
1st	3	1	0	0	1
2nd	0	1	2	4	0

The above trick is done by sklearn (CountVectoriz)

example:

input review = ["The movie was great but slightly boring"]
 $= [0, 1, 1]$

label = ?			
f ₁ awesome	f ₂ great	f ₃ boring	label
3	1	0	positive
0	0	2	negative
3	3	1	positive

$$\left. \begin{array}{l} P(f_1=+ve \mid f_3=0, f_2=1, f_1=1) \\ P(f_1=-ve \mid f_1=0, f_2=1, f_3=1) \end{array} \right\}$$

we have to calculate these two for finding the sentiment of given review.

$$\begin{aligned}
 \text{(i) } & P(l=+\text{ve} | f_1=0, f_2=1, f_3=0) \\
 & = P(f_1=0 | +\text{ve}) \cdot P(f_2=1 | +\text{ve}) \cdot P(f_3=0 | +\text{ve}) \cdot P(+\text{ve})
 \end{aligned}$$

$$\begin{aligned}
 \text{(ii) } & P(l=-\text{ve} | f_1=0, f_2=1, f_3=1) \\
 & = P(f_1=0 | -\text{ve}) \cdot P(f_2=1 | -\text{ve}) \cdot P(f_3=1 | -\text{ve}) \cdot P(-\text{ve})
 \end{aligned}$$

- in the above (i) and (ii) which one is the big is consider as the output
- The above all analysis is behind How the Naïve Bayes is work on Sentiment Analysis