

# Machine Learning

## Naïve Bayes Classifier



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# Bayesian Learning: Introduction

- $P(x)$  denotes the probability of  $x$ .  $P(x)$  is often called the *prior probability* of  $x$ .
- $P(x/y)$  denotes the probability of  $x$  given  $y$ .
- In machine learning, let  $D$  be the data instance and  $y$  be the class. We will write  $P(D/y)$  to denote the probability of observing data  $D$  given some world in which class  $y$  holds.
- We are interested in the probability  $P(y/D)$  that  $y$  holds given the observed data instance  $D$ .
- $P(y/D)$  is called the *posterior probability* of  $y$ , because it reflects our confidence that  $y$  holds after we have seen the training data  $D$ . Notice the posterior probability  $P(y/D)$  reflects the influence of the training data  $D$ , in contrast to the prior probability  $P(y)$ , which is independent of  $D$ .

# Probability and Bayes Theorem

- If  $X$  and  $Y$  are random variables, then  $P(X = x, Y = y)$  denotes their *joint probability*.
- It refers to the probability that variable  $X$  will take on the value  $x$  **AND** variable  $Y$  will take on the value  $y$ .
- The random variables are *independent* of each other if  $P(X, Y) = P(X) \times P(Y)$ .
- If two random variables are independent, it means that the value for one variable has no impact on the value for the other.
- **What if the random variables are dependent?**

# Probability and Bayes Theorem

- The **conditional probability**  $P(Y = y|X = x)$  refers to the probability that the variable  $Y$  will take on the value  $y$ , given that the variable  $X$  is observed to have the value  $x$ .
- The joint and conditional probabilities for  $X$  and  $Y$  are related in the following way:

$$P(X, Y) = P(X|Y) \times P(Y) = P(Y|X) \times P(X)$$

- **Conditional probability** is useful concept for understanding the *dependencies among random variables*.
- The conditional probability for variable  $X$  given  $Y$  is defined as,

$$P(X|Y) = \frac{P(X, Y)}{P(Y)}$$

- If  $X$  and  $Y$  are independent, then  $P(Y/X) = P(Y)$ .

# Probability and Bayes Theorem

- **Bayes theorem:** The conditional probabilities  $P(Y/X)$  and  $P(X/Y)$  can be expressed in terms of one another formula known as the **Bayes theorem**.

$$P(Y|X) = \frac{P(X|Y) \times P(Y)}{P(X)}$$

- If  $\{x_1, x_2, \dots, x_k\}$  is the set of **mutually exclusive** and **exhaustive** outcomes of a random variable  $X$ , such that  $\sum_{i=1}^k P(x_i) = 1$ , then the denominator of the above equation can be expressed as follows:

$$P(X) = \sum_{i=1}^k P(X, x_i) = \sum_{i=1}^k P(X|x_i) \times P(x_i)$$

This is known as the **law of total probability**.

# Bayes Theorem: Example

*Example 1:* A doctor knows that meningitis causes stiff neck 50% of the time. Prior probability of any patient having meningitis is  $1/50,000$ . Prior probability of any patient having stiff neck is  $1/20$ . If a patient has stiff neck, what is the probability he/she has meningitis?

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- $P(M)$  denotes the probability of having meningitis ( $M$ ).
- $P(S)$  denotes the probability of having stiff neck ( $S$ ).
- **We have to find out  $P(M|S)$ , the conditional probability of meningitis ( $M$ ) given the patient has stiff neck ( $S$ ).**
- **Given:**  $P(S | M) = 0.5$ ,  $P(M) = 1/50,000$  and  $P(S) = 1/20$ .

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- $P(M)$  denotes the probability of having meningitis ( $M$ ).
- $P(S)$  denotes the probability of having stiff neck ( $S$ ).
- **We have to find out  $P(M|S)$** , the conditional probability of meningitis ( $M$ ) given the patient has stiff neck ( $S$ ).
- **Given:**  $P(S | M) = 0.5$ ,  $P(M) = 1/50,000$  and  $P(S) = 1/20$ .
- Therefore, 
$$P(M|S) = \frac{P(S|M) \times P(M)}{P(S)} = \frac{0.5 \times \frac{1}{50000}}{\frac{1}{20}} = 0.0002$$



# Bayes Theorem: Example

*Example 2:* Consider a football game between two teams  $A$  and  $B$ ? Suppose team  $A$  wins 65% of the times and team  $B$  wins the remaining matches. Among the game won by team  $A$ , only 30% of them came from playing on team  $B$ 's football field. On the other hand, 75% of the victories for team  $B$  are obtained while playing at home. If team  $B$  is to host the next match between the two teams, which team will most likely win the match?

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- Let  $X$  be the random variable represents the team hosting the match and  $Y$  be the random variable that represents the winner of the match.
- *Given:*
  - Probability team  $A$  wins is  $P(Y=A) = 0.65$ .
  - Probability team  $B$  wins is  $P(Y=B) = 1 - P(Y=A) = 0.35$ .
  - Probability team  $B$  hosted the match it won is  $P(X=B/Y=B) = 0.75$ .
  - Probability team  $B$  hosted the match won by team  $A$  is:  $P(X=B/Y=A) = 0.3$ .
- We have to compute  $P(Y=B/X=B)$ .

# Bayes Theorem: Example

## Example 2 (Cont...):

- $P(Y=B/X=B)$  is the conditional probability that team  $B$  wins the next match it will be hosting, and compares it against  $P(Y=A/X=B)$ .
- Using the Bayes theorem, we obtain

$$\begin{aligned} P(Y = B|X = B) &= \frac{P(X = B|Y = B) \times P(Y = B)}{P(X = B)} = \frac{P(X = B|Y = B) \times P(Y = B)}{P(X = B, Y = B) + P(X = B, Y = A)} \\ &= \frac{P(X = B|Y = B).P(Y = B)}{P(X = B|Y = B).P(Y = B) + P(X = B|Y = A).P(Y = A)} \\ &= \frac{0.75 \times 0.35}{0.75 \times 0.35 + 0.3 \times 0.65} = 0.5738 \end{aligned}$$

- The law of total probability is applied in the second line.
- Furthermore,  $P(Y=A/X=B) = 1 - P(Y=B/X=B) = 1 - 0.5738 = 0.4262$ .
- Since,  $P(Y=B/X=B) > P(Y=A/X=B)$ , team  $B$  has a better chance than team  $A$  of winning the next match.

# Bayes Theorem for Classification

- Consider each attribute and class label as random variable.
- Given a record with attributes  $X = (x_1, x_2, \dots, x_d)$ 
  - Goal is to predict class  $Y=y$
  - Specifically, we want to find the value of  $Y$  that maximizes  $P(Y=y \mid x_1, x_2, \dots, x_d)$
- Can we estimate  $P(Y=y \mid x_1, x_2, \dots, x_d)$  directly from data?

## Approach:

- Compute the posterior probability  $P(Y=y \mid x_1, x_2, \dots, x_d)$  for all values of  $Y$  using the Bayes theorem.
  - Choose value of  $Y$  that maximizes  $P(Y=y \mid x_1, x_2, \dots, x_d)$ .
  - Equivalent to choosing value of  $Y$  that maximizes  $P(x_1, x_2, \dots, x_d \mid Y=y) \times P(Y=y)$
- How to estimate  $P(x_1, x_2, \dots, x_d \mid Y=y)$ ?

# Naïve Bayes Classifier

- A Naïve Bayes classifier estimates the class-conditional probability by *assuming that the attributes are conditionally independent*, given the class label  $y$ . The conditional independence assumption can be formally stated as follows:

$$P(X|Y = y) = \prod_{i=1}^d P(x_i|Y = y)$$

where each attribute set  $X = \{x_1, x_2, \dots, x_d\}$  consists of  $d$  attributes.

- Naïve Bayes classifier assumes conditional independence between all  $x_i$ .

# Naïve Bayes Classifier

- With the *conditional independence assumption*, instead of computing the class-conditional probability for every combination of  $X$ , only to estimate the conditional probability of each  $x_i$ , given  $Y$ .
- The Naïve Bayes classifier computes the posterior probability for each class  $Y=y$ .

$$P(Y = y|X) = \frac{P(Y = y)P(X|Y = y)}{P(X)} = \frac{P(Y = y) \prod_{i=1}^d P(x_i|Y = y)}{P(X)}$$

- Since  $P(X)$  is fixed for every  $Y=y$ , it is sufficient to choose the class that maximizes the numerator term,  $P(Y = y) \times \prod_{i=1}^d P(x_i|Y = y)$

Assume independence among attributes  $x_i$  when class is given:

- $P(x_1, x_2, \dots, x_n | Y=y) = P(x_1|y) P(x_2|y) \dots P(x_n|y)$
- Can estimate  $P(x_i|y)$  for all  $x_i$  and  $y$ .
- **New point is classified to  $y$  if  $P(Y = y) \prod_{i=1}^d P(x_i|Y = y)$  is maximal.**

# Naïve Bayes Classifier: Estimate Probabilities

Tid	Home Owner	Marital Status	Annual Income	Defaulted Borrower
1	Yes	Single	125K	No
2	No	Married	100K	No
3	No	Single	70K	No
4	Yes	Married	120K	No
5	No	Divorced	95K	Yes
6	No	Married	60K	No
7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

- Class:  $P(Y) = N_c / N$ 
  - e.g.,  $P(Y = No) = 7/10$  and  $P(Y = Yes) = 3/10$
- *For categorical/ discrete attributes:* for categorical attribute  $A_i$ , the conditional probability  $P(A_i = a_{ij} / C = c_k)$  is the fraction of training instances in class  $c_k$  that take on the attribute value  $a_{ij}$ .
  - $P(A_i = a_{ij} / C = c_k) = N_i / N_k$
  - where  $N_i$  is number of instances having attribute value  $A_i = a_{ij}$  and belongs to class  $c_k$ .  $N_k$  be the total number of training instances for class  $c_k$ .

- *Examples:* four out of seven people belongs to *No* class are married, i.e.,  $P(Status = Married | No) = 4/7$ . Similarly, the conditional probability of *Home Owner = Yes* belongs to *Yes* class is  $P(Home = Yes | Yes) = 0$ .

# Naïve Bayes Classifier: Estimate Probabilities

## ➤ For continuous attributes:

### ❑ **Discretize** the range into bins

- One ordinal attribute per bin
- Violates independence assumption

### ❑ **Two-way split:** ( $A < v$ ) or ( $A > v$ )

- Choose only one of the two splits as new attribute

### ❑ **Probability density estimation:**

- Assume attribute follows a *normal distribution*.
- Use data to estimate parameters of distribution (e.g., *mean* and *standard deviation*)
- Once probability distribution is known, can use it to estimate the conditional probability  $P(A_i|c)$



# Naïve Bayes Classifier: Estimate Probabilities

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➤ *Normal distribution:*

$$P(x_i = a_i | Y = y_j) = \frac{1}{\sqrt{2\pi\sigma_{ij}^2}} e^{-\frac{(a_i - \mu_{ij})^2}{2\sigma_{ij}^2}}$$

- One for each  $(x_i, y_j)$  pair

➤ For (*Income*, *Class = No*):

- If *Class = No*
  - Sample mean  $\mu = 110$
  - Sample variance  $\sigma^2 = 2975$

$$P(\text{Income} = 120 | \text{No}) = \frac{1}{\sqrt{2\pi \times 2975}} e^{-\frac{(120 - 110)^2}{2 \times 2975}} = 0.0072$$

# Naïve Bayes Classifier: Example

*Example 3: Given a Test Record:  $X = (\text{Home} = \text{No}, \text{Married}, \text{Income} = 120\text{K})$*

$P(\text{Home Owner}=\text{Yes}|\text{No}) = 3/7$   
 $P(\text{Home Owner}=\text{No}|\text{No}) = 4/7$   
 $P(\text{Home Owner}=\text{Yes}|\text{Yes}) = 0$   
 $P(\text{Home Owner}=\text{No}|\text{Yes}) = 1$   
 $P(\text{Marital Status}=\text{Single}|\text{No}) = 2/7$   
 $P(\text{Marital Status}=\text{Divorced}|\text{No}) = 1/7$   
 $P(\text{Marital Status}=\text{Married}|\text{No}) = 4/7$   
 $P(\text{Marital Status}=\text{Single}|\text{Yes}) = 2/3$   
 $P(\text{Marital Status}=\text{Divorced}|\text{Yes}) = 1/3$   
 $P(\text{Marital Status}=\text{Married}|\text{Yes}) = 0$

For Annual Income:

If class=No:

sample mean=110

sample variance=2975

If class=Yes:

sample mean=90

sample variance=25

- $P(X|\text{Class}=\text{No})$   
 $= P(\text{Home}=\text{No}|\text{Class}=\text{No}) \times P(\text{Married}|\text{Class}=\text{No}) \times P(\text{Income}=120\text{K}|\text{Class}=\text{No})$   
 $= 4/7 \times 4/7 \times 0.0072 = 0.0024$
- $P(X|\text{Class}=\text{Yes})$   
 $= P(\text{Home}=\text{No}|\text{Class}=\text{Yes}) \times P(\text{Married}|\text{Class}=\text{Yes}) \times P(\text{Income}=120\text{K}|\text{Class}=\text{Yes})$   
 $= 1 \times 0 \times 1.2 \times 10^{-9} = 0$

# Naïve Bayes Classifier: Example

*Example 3: Given a Test Record:  $X = (\text{Home} = \text{No}, \text{Married}, \text{Income} = 120\text{K})$*

➤ Therefore,  $P(X|\text{No}) = 0.0024$  and  $P(X|\text{Yes}) = 0$ .

➤ The **posterior probability for class No** is

$$P(\text{No}|X) = \frac{P(X|\text{No}) \times P(\text{No})}{P(X)} = \frac{0.0024 \times \frac{7}{10}}{P(X)} = 0.0016\alpha$$

where  $\alpha = 1/P(X)$  is a constant term.

➤ Similarly, **the posterior probability for class Yes** is

$$P(\text{Yes}|X) = \frac{P(X|\text{Yes}) \times P(\text{Yes})}{P(X)} = \frac{0 \times \frac{3}{10}}{P(X)} = 0$$

➤ Since,  $P(\text{No}|X) > P(\text{Yes}|X)$ , **Class = No.**

# Naïve Bayes Classifier: Example

*Example 4:* Let us apply the Naïve Bayes classifier to the *PlayTennis* problem (refer to Table 1 of Decision Tree ppts). The Table provides a set of 14 training examples of the target concept *PlayTennis*, where each day is described by the attributes *Outlook*, *Temperature*, *Humidity*, and *Wind*.

- Here we use the Naïve Bayes classifier and the training data from this table to classify the following instance:  
(*Outlook = sunny, Temperature = cool, Humidity = high, Wind = strong*).

# Naïve Bayes Classifier: Example

*Example 4:* Let us apply the Naïve Bayes classifier to the *PlayTennis* problem (refer to Table 1 of Decision Tree ppts). The Table provides a set of 14 training examples of the target concept *PlayTennis*, where each day is described by the attributes *Outlook*, *Temperature*, *Humidity*, and *Wind*.

- Here we use the Naïve Bayes classifier and the training data from this table to classify the following instance:

*(Outlook = sunny, Temperature = cool, Humidity = high, Wind = strong).*

- Our task is to predict the target value (*yes* or *no*) of the target concept *PlayTennis* for this new instance.
- The target class value  $V_{NB}$  is given by

$$V_{NB} = \operatorname{argmax}_{y \in \{yes, no\}} P(Y = y) \prod_{i=1}^d P(x_i | Y = y)$$

# Naïve Bayes Classifier: Example

$$V_{NB} = \underset{y \in \{yes, no\}}{\operatorname{argmax}} P(Y = y) \prod_{i=1}^d P(x_i | Y = y)$$

$$= \underset{y \in \{yes, no\}}{\operatorname{argmax}} P(Y = y) \cdot P(Outlook = sunny | Y = y)$$

**Table 1:** Training Data for *PlayTennis*.

Day	Outlook	Temperature	Humidity	Wind	PlayTennis
$D_1$	Sunny	Hot	High	Weak	No
$D_2$	Sunny	Hot	High	Strong	No
$D_3$	Overcast	Hot	High	Weak	Yes
$D_4$	Rain	Mild	High	Weak	Yes
$D_5$	Rain	Cool	Normal	Weak	Yes
$D_6$	Rain	Cool	Normal	Strong	No
$D_7$	Overcast	Cool	Normal	Strong	Yes
$D_8$	Sunny	Mild	High	Weak	No
$D_9$	Sunny	Cool	Normal	Weak	Yes
$D_{10}$	Rain	Mild	Normal	Weak	Yes
$D_{11}$	Sunny	Mild	Normal	Strong	Yes
$D_{12}$	Overcast	Mild	High	Strong	Yes
$D_{13}$	Overcast	Hot	Normal	Weak	Yes
$D_{14}$	Rain	Mild	High	Strong	No

$$\cdot P(Temperature = cool | Y = y)$$

$$\cdot P(Humidity = high | Y = y)$$

$$\cdot P(Wind = strong | Y = y)$$

➤ Lets calculate all the above required probabilities:

$$P(Yes) = \frac{9}{14}$$

$$P(No) = \frac{5}{14}$$

$$P(Sunny | Yes) = \frac{2}{9}$$

$$P(Sunny | No) = \frac{3}{5}$$

$$P(Cool | Yes) = \frac{3}{9}$$

$$P(Cool | No) = \frac{1}{5}$$

$$P(High | Yes) = \frac{3}{9}$$

$$P(High | No) = \frac{4}{5}$$

$$P(Strong | Yes) = \frac{3}{9}$$

$$P(Strong | No) = \frac{3}{5}$$

# Naïve Bayes Classifier: Example

- Now, the conditional probabilities for the remaining attributes can be calculated as follows:

$$P(yes)P(sunny|yes)P(cool|yes)P(high|yes)P(strong|yes) = \frac{9}{14} \cdot \frac{2}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} = 0.0053$$

$$P(no)P(sunny|no)P(cool|no)P(high|no)P(strong|no) = \frac{5}{14} \cdot \frac{3}{5} \cdot \frac{1}{5} \cdot \frac{4}{5} \cdot \frac{3}{4} = 0.0206$$

- Thus, the Naïve Bayes classifier assigns the target value ***PlayTennis = No*** to this new instance.
- Try for the following instance:  
(*Outlook = Shower, Temperature = cool, Humidity = high, Wind = strong*).



# Naïve Bayes Classifier: M-Estimate

➤ **Problem:** If one of the conditional probability is zero, then the entire expression becomes zero.

- **More extreme case:** if the training examples **do not cover many of the attribute values**, we may not be able to classify some of the test records.
- For example, if  $P(\text{Marital Status} = \text{Divorced} | \text{No})$  is zero instead of  $1/7$ , then a record with attribute set  $X = (\text{Home} = \text{Yes}, \text{Status} = \text{Divorced}, \text{Income} = \$120\text{K})$  has the following class conditional probabilities:

$$P(X | \text{No}) = \frac{3}{7} \times 0 \times 0.0072 = 0$$
$$P(X | \text{Yes}) = 0 \times \frac{1}{3} \times 1.2 \times 10^{-9} = 0$$

Tid	Home Owner	Marital Status	Annual Income	Defaulted Borrower
1	Yes	Single	125K	No
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5	No	Divorced	95K	Yes
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7	Yes	Divorced	220K	No
8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

The Naïve Bayes classifier will not be able to classify the record.

➤ This problem can be addressed by using **m-estimate** approach.



# Naïve Bayes Classifier: M-Estimate

- Probability estimation using the *m-estimate* defined as follows:

$$m - \text{estimate} = P(X_i = x_i | Y = y_k) = \frac{N_i + mp}{N_k + m}$$

- $N_i$  is number of instances having attribute value  $X_i = x_i$  and belongs to class  $y_k$ .
- $N_k$  be the total number of training instances for class  $y_k$ .
- $p$  is our prior estimate of the probability we wish to determine.
- $m$  is a constant called the *equivalent sample size*, which determines how heavily to weight  $p$  relative to the observed data.
- A typical method for choosing  $p$  in the absence of other information is to assume uniform priors; that is, if an attribute has  $r$  possible values we set  $p = \frac{1}{r}$ .

## Note:

If  $n = 0$ , that is, if there is no training set available, then  $P(x_i|y_k) = p$ , so, this is a different value, in absence of sample value.

# Naïve Bayes Classifier: M-Estimate

- As in the previous slide, the conditional probability  $P(\text{Status} = \text{Married}|\text{Yes}) = 0$  because none of the training records for the class has the particular attribute value.
- Using the  $m$ -estimate approach with  $m = 3$  and  $p = \frac{1}{r} = \frac{1}{3}$ .
- The conditional probability is no longer zero:

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8	No	Single	85K	Yes
9	No	Married	75K	No
10	No	Single	90K	Yes

$$P(\text{Status} = \text{Married}|\text{Yes}) = \frac{N_i + mp}{N_k + m} = \frac{0 + 3 \cdot \frac{1}{3}}{3 + 3} = \frac{1}{6}$$

# Naïve Bayes Classifier: M-Estimate

**Example 5:** Consider the same instance of Example 3,  $X = (\text{Home} = \text{No}, \text{Married}, \text{Income} = 120\text{K})$

- If we assume  $p = 1/2$  for the attribute *Home*,  $p = 1/3$  for the attribute *Marital*, then

$$\begin{aligned} P(\text{Home} = \text{No} | \text{No}) &= \frac{N_i + mp}{N_k + m} \\ &= \frac{4 + 3 \cdot \frac{1}{2}}{7 + 3} = 0.55 \end{aligned}$$

$$P(\text{Home} = \text{No} | \text{Yes}) = \frac{3 + 3 \cdot \frac{1}{2}}{3 + 3} = 0.75$$

$$P(\text{Married} | \text{No}) = \frac{4 + 3 \cdot \frac{1}{3}}{7 + 3} = \frac{5}{10} = 0.5$$

$$P(\text{Married} | \text{Yes}) = \frac{0 + 3 \cdot \frac{1}{3}}{3 + 3} = \frac{1}{6}$$

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8	No	Single	85K	Yes
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# Naïve Bayes Classifier: M-Estimate

*Example 5:* Consider the same instance of Example 3,  $X = (\text{Home} = \text{No}, \text{Married}, \text{Income} = 120\text{K})$

➤ If we assume  $p = 1/3$  for all attributes of class *Yes* and  $p = 2/3$  for all attributes of class *No*, then

$$\begin{aligned} \blacksquare P(X/\text{No}) &= P(\text{Home}=\text{No}/\text{No}) \times P(\text{Married}/\text{No}) \times P(\text{Income}=120\text{K}/\text{No}) \\ &= 0.55 \times 0.5 \times 0.0072 = 0.00198 \end{aligned}$$

$$\begin{aligned} \blacksquare P(X/\text{Yes}) &= P(\text{Home}=\text{No}/\text{Yes}) \times P(\text{Married}/\text{Yes}) \times P(\text{Income}=120\text{K}/\text{Yes}) \\ &= 0.75 \times \frac{1}{6} \times 1.2 \times 10^{-9} = 1.5 \times 10^{-10} \end{aligned}$$

➤ The posterior probability for class *No* and *Yes* are:

$$\begin{aligned} P(\text{No}/X) &= \alpha \times 7/10 \times 0.00198 = 0.001386\alpha \\ P(\text{Yes}/X) &= \alpha \times 3/10 \times 1.5 \times 10^{-10} = 4.5 \times 10^{-11}\alpha. \end{aligned}$$

➤ Since,  $P(\text{No}|X) > P(\text{Yes}|X)$ , the instance  $X$  should be classified as “No”.

❖ Although the classification decision has not changed, the m-estimate approach generally provides a more robust way for estimating probabilities when the number of training examples is small.

# Naïve Bayes Classifier: M-Estimate

**Example 6:** For each successive trial, the second row gives the observed outcome; the third, the relative frequency of *heads*; the last, the *m*-estimate of the probability, assuming  $p = 0.5$  and  $m = 2$ .

Toss number	1	2	3	4	5
Outcome	Heads	Heads	Tails	Heads	Tails
Relative frequency	1.00	1.00	0.67	0.75	0.60
<i>m</i> -estimate	0.67	0.75	0.60	0.67	0.57

$$m - \text{estimate} = P(\text{Head}) = \frac{N_i + mp}{N_k + m}$$

- As the number of trials increases, though, the values returned by *m*-estimate and relative frequency tend to converge.
- Therefore, *m*-estimate can be more efficient for the dataset with considerably large sample size.
- What is the effect of *m*? Very large *m* value!!

# Naïve Bayes Classifier: M-Estimate

- We should not forget that the  $m$ -estimate is only as good as the parameters it relies on. If we start from an unrealistic prior estimate, the result can be disappointing. Suppose that  $p = 0.9$  and  $m = 10$ . Then,

$$m - \text{estimate} = P(\text{Head}) = \frac{N_i + mp}{N_k + m} = \frac{N_i + 10 \times 0.9}{N_k + 10} = \frac{N_i + 9}{N_k + 10}$$

- When we use this formula to recalculate the values of the Table, we will realize that, after five trials, the probability is estimated as:

$$P(\text{Head}) = \frac{N_i + 9}{N_k + 10} = \frac{3 + 9}{5 + 10} = 0.8$$

surely a less plausible value than the one obtained in the case of  $p = 0.5$  where we got  $P(\text{heads}) = 0.57$ .

# Assignments

**Assignment NBC1:** Consider the following set of training examples and,

- a) Estimate the conditional probabilities for  $P(X_1/+)$ ,  $P(X_2/+)$ ,  $P(X_3/+)$ ,  $P(X_1|-)$ ,  $P(X_2|-)$ , and  $P(X_3|-)$ . Consider all the categorical values of  $X_1$ ,  $X_2$ , and  $X_3$ .
- b) Use the estimate of conditional probabilities given in the previous question to predict the class label for a test sample ( $X_1 = 0$ ,  $X_2 = 1$ ,  $X_3 = 0$ ) using the Naïve Bayes approach.
- c) Estimate the conditional probabilities using the  $m$ -estimate approach, with  $p = 1/2$  and  $m = 3$ .
- d) Repeat part (b) using the conditional probabilities given in part (c).
- e) Compare the two methods for estimating probabilities. Which method is better and why?

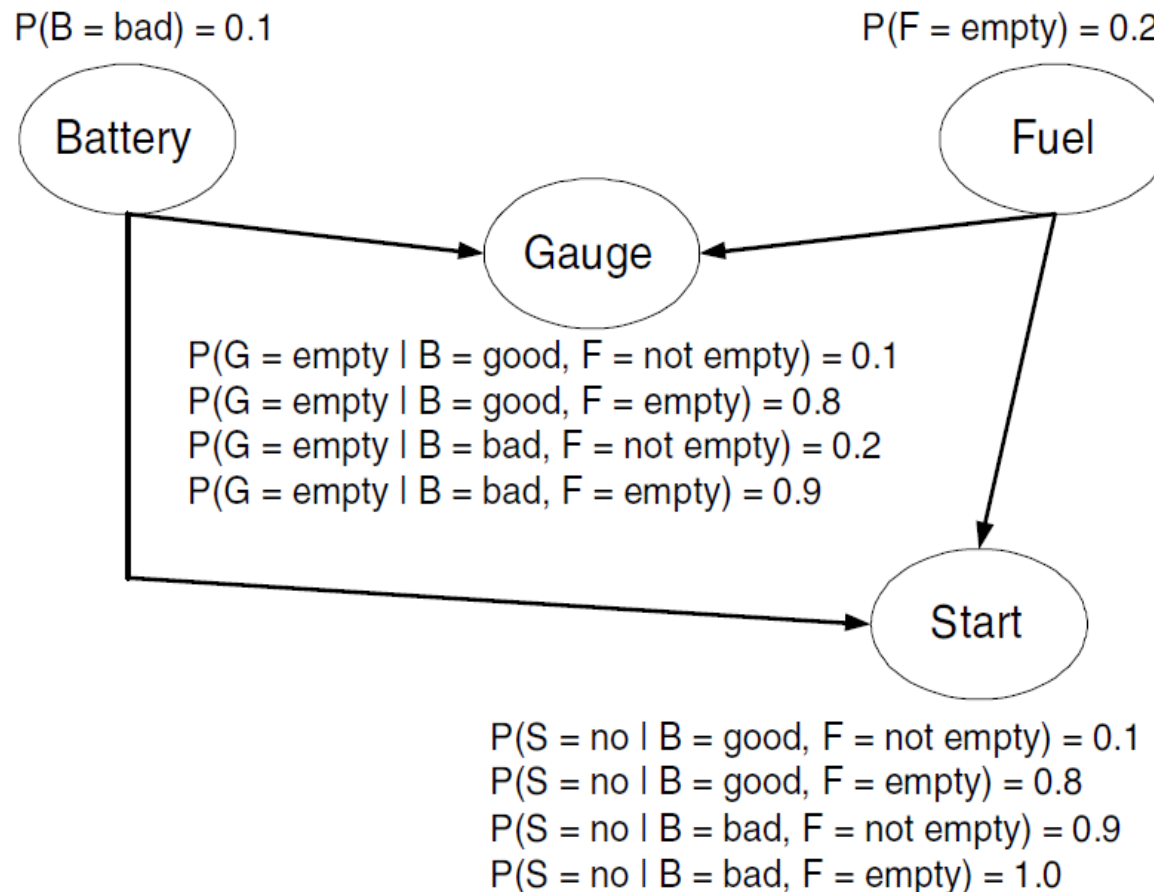
<i>Record</i>	$X_1$	$X_2$	$X_3$	<i>Class</i>
1	0	0	0	+
2	0	0	1	-
3	0	1	1	-
4	0	1	1	-
5	0	0	1	+
6	1	0	1	+
7	1	0	1	-
8	1	0	1	-
9	1	1	1	+
10	1	0	1	+



# Assignments

**Assignment NBC2:** Given the Bayesian network shown in the Figure, compute the following probabilities:

- a)  $P(B = \text{good}, F = \text{empty}, G = \text{empty}, S = \text{yes})$ .
- b)  $P(B = \text{bad}, F = \text{empty}, G = \text{not empty}, S = \text{no})$ .
- c) Given that the battery is bad, compute the probability that the car will start.





# Assignments

**Assignment NBC3:** Draw the Bayesian belief network that represents the conditional independence assumptions of the naive Bayes classifier for the *PlayTennis* problem (refer to slides of Decision Tree). Give the conditional probability table associated with the node *Wind*.

### **Books:**

1. “Machine Learning” by Tom Mitchell, McGraw Hill.
2. “Introduction to Data Mining” by PN Tang, M Steinbach, V Kumar, Pearson.