

Data Mining Lectures - Naive Bayes classification

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$$P(A) = \frac{T^A}{T}$$

$P(A)$ - the measure of likelihood that an event A will occur

T^A - all possible results associated with the event A

T - all possible results

Conditional probability

$P(C|A) = \frac{P(C \cap A)}{P(A)}$ - conditional probability that a patient has a disease C , if he has symptoms A

$P(A|C) = \frac{P(A \cap C)}{P(C)}$ - conditional probability that a patient has symptoms A , if he has a disease C

$P(C \cap A)$ - probability that a patient has a disease C and symptoms A

$P(C)$ - probability that a patient has a disease C

$P(A)$ - probability of symptoms

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

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

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

Conditional probability table

Table describing conditional probabilities of diseases,
where the given symptom was observed:

	influenza C_1	cold C_2	pneumonia C_3	allergy C_4
headache A_1	$P(C_1 A_1)$	$P(C_2 A_1)$	$P(C_3 A_1)$	$P(C_4 A_1)$
cough A_2	$P(C_1 A_2)$	$P(C_2 A_2)$	$P(C_3 A_2)$	$P(C_4 A_2)$
sneeze A_3	$P(C_1 A_3)$	$P(C_2 A_3)$	$P(C_3 A_3)$	$P(C_4 A_3)$
temperature A_4	$P(C_1 A_4)$	$P(C_2 A_4)$	$P(C_3 A_4)$	$P(C_4 A_4)$

$$\sum_{i=1}^n P(A_i) = 1 \quad \sum_{j=1}^m P(C_j|A_i) = 1 \quad P(C_j) = \sum_{i=1}^n P(A_i) * P(C_j|A_i)$$

$$P(A_i|C_j) = \frac{P(A_i) * P(C_j|A_i)}{P(C_j)} \quad P(C_j|A_i) = \frac{P(C_j) * P(A_i|C_j)}{P(A_i)}$$

More general Bayes Theorem formula

Bayes theorem has the more general form for many diseases and many symptoms:

$$P(C_j | A_{i1} \cap \dots \cap A_{ik}) = \frac{P(C_j) * P(A_{i1} | C_j) * \dots * P(A_{ik} | C_j)}{\sum_{l=1}^n P(C_l) * P(A_{i1} | C_l) * \dots * P(A_{ik} | C_l)}$$

Bayes Theorem: the comparison of equivalent sets and events

Ω - a space of independent elementary observed results; $A \in 2^\Omega \Rightarrow A' \in 2^\Omega$ - complementarity; $A, B \in 2^\Omega \Rightarrow A \cup B \in 2^\Omega$ - additivity	F - the independent rule set such that $a \in F \Leftrightarrow b \notin F - \{\mathbf{0}, a\}$ this means $b \wedge \neg a = \mathbf{0}$
$(2^\Omega, \cup, \cap, ', \Omega, \phi)$	$(F, \vee, \wedge, \neg, \mathbf{1}, \mathbf{0})$
$P(\phi) = 0 \quad P(\Omega) = 1$	$P(\mathbf{0}) = 0 \quad P(\mathbf{1}) = 1$
$A \cap A' = \phi \quad A \cup A' = \Omega$	$a \wedge \neg a = \mathbf{0} \quad a \vee \neg a = \mathbf{1}$
$\forall A, B \in 2^\Omega \quad A \cap B = \phi$ $P(A \cup B) = P(A) + P(B)$	$\forall a, b \in F \quad a \wedge b = \mathbf{0}$ $P(a \vee b) = P(a) + P(b)$
$\forall A \in 2^\Omega \quad P(A) + P(A') = 1$	$\forall a \in F \quad P(a) + P(\neg a) = 1$
$A \subseteq B \quad P(A) \leq P(B)$	$(a \Rightarrow b) = \mathbf{1} \quad P(a) \leq P(b)$

Bayes rule

$$P(h|e) = \frac{P(e|h)P(h)}{P(e)}$$

where h means hypothesis and e denotes an event.
Such a rule is just another form of the usual rule:

$$e \Rightarrow h$$

Bayes Theorem

$\exists H = \{h_1, \dots, h_n\}$, where

$$\forall i \neq j \quad h_i \wedge h_j = \mathbf{0} \quad \bigcup_{i=1}^n h_i = \mathbf{1}, \quad P(h_i) > 0, \quad i = 1, \dots, n$$

$\exists \{e_1, \dots, e_m\}$, where

$$P(e_1, \dots, e_m | h_i) = \prod_{j=1}^m P(e_j | h_i), \quad i = 1, \dots, n \Leftrightarrow$$

$\Leftrightarrow \forall e_j, h_i \quad e_j \text{ conditionally independent on } h_i$

$$P(h_i | e_1, \dots, e_m) = \frac{P(e_1, \dots, e_m | h_i) P(h_i)}{\sum_{k=1}^n P(e_1, \dots, e_m | h_k) P(h_k)}$$

$$P(h_i | e_1, \dots, e_m) = \frac{\prod_{j=1}^m P(e_j | h_i)}{\sum_{k=1}^n \prod_{j=1}^m P(e_j | h_k) P(h_k)} P(h_i)$$

An additional assumption:

$$P(e_1, \dots, e_m | \neg h_i) = \prod_{j=1}^m P(e_j | \neg h_i), \quad i = 1, \dots, n$$

New Bayes rule: $P(\neg h | e) = \frac{P(e | \neg h) P(\neg h)}{P(e)}$ or

$$\frac{P(h | e)}{P(\neg h | e)} = \frac{P(e | h)}{P(e | \neg h)} \frac{P(h)}{P(\neg h)}$$

$$O(h) = \frac{P(h)}{P(\neg h)} - \text{a chance } \underline{\text{a priori}}$$

$$O(h | e) = \frac{P(h | e)}{P(\neg h | e)} - \text{a chance } \underline{\text{a posteriori}}$$

A reliability coefficient: $\lambda = \frac{P(e | h)}{P(e | \neg h)} \Rightarrow O(h | e) = \lambda O(h)$

In a general case: $O(h_i|e_1, \dots, e_m) = O(h_i) \prod_{k=1}^m \lambda_{k_i},$

$$\text{where } \lambda_{k_i} = \frac{P(e_k|h_i)}{P(e_k|\neg h_i)}$$

$$\bar{\lambda} = \frac{P(\neg e|h)}{P(\neg e|\neg h)} \Rightarrow O(h|\neg e) = \bar{\lambda} O(h)$$

Coefficients λ i $\bar{\lambda}$ are defined a priori. λ denotes observation sufficiency e (especially for $\lambda \gg 1$) and $\bar{\lambda}$ denotes necessity e (especially for $0 \leq \bar{\lambda} \leq 1$).

Bayes model disadvantages

- Assumptions are not accomplished.
- Ignorance is hidden in a priori probabilities.
- Probabilities are known only for elementary observed independently events, but not for their sets.
- Probabilities are for both negative and positive events at the same time.

Naive Bayes classifier assumptions

- Each instance x described by attribute values $a(x) = \langle a_1(x), a_2(x) \dots a_n(x) \rangle$, where $a_i(x)$ is the given value of the attribute a_i ($a_i(x) \in \{a_{ij}\}$, $j \in (1 \dots A_i)$).
- Attribute values $a_i(x)$ of instances x are conditionally independent given the target class C_k .

- It is so called Naive Bayes assumption:

$$P(a(x)|C_k) = \prod_i P(a_i(x)|C_k)$$

which is usually not true, but incorrect class probabilities very often permit correct classification.

- Conditional probabilities of attribute values $a_i(x)$ given the class C_k are $P(a_i(x)|C_k) = P_{T^{C_k}}(a_i(x)) = \frac{|T_{a_i(x)}^{C_k}|}{|T^{C_k}|}$.

- $$P(C_k|a(x)) = \frac{P(C_k) \prod_i P(a_i(x)|C_k)}{\sum_{C_l \in C} P(C_l) \prod_i P(a_i(x)|C_l)}$$

Naive Bayes classifier

- The final Naive Bayes classifier hypothesis $h(x)$ predicting the correct class is just the greatest conditional probability:

$$P(C_k|a(x)) = \frac{P(C_k)P(a(x)|C_k)}{\sum_{C_l \in \mathcal{C}} P(C_l)P(a(x)|C_l)}$$
$$P(C_k) \prod_i P(a_i(x)|C_k)$$

- $$P(C_k|a(x)) = \frac{P(C_k) \prod_i P(a_i(x)|C_k)}{\sum_{C_l \in \mathcal{C}} P(C_l) \prod_i P(a_i(x)|C_l)}$$

- $$h(x) = \arg \max_{C_k \in \mathcal{C}} P(C_k|a(x))$$

- In a case of not present values in training instances to prevent prediction errors the number of values A_i of the attribute a_i is added to conditional probability:

$$P(a_i(x)|C_k) = P_{T^{C_k}}(a_i(x)) = \frac{|T_{a_i(x)}^{C_k}|+1}{|T^{C_k}|+A_i}.$$