

$$P(\text{spam} \mid \text{"Buy" \& "cheap"}) = \frac{\frac{20}{25} \times \frac{15}{25} \times \frac{25}{100}}{\frac{20}{25} \frac{15}{25} \frac{25}{100} + \frac{5}{75} \frac{10}{75} \frac{75}{100}} = 94.73\%$$

Naive Baye's Theorem

\* Baye's Theorem

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

↑ given

dataset  
 $x = \{x_1, x_2, x_3, \dots, x_n\} \{y\}$   
 IIP Feature table

$$P(y|x_1, x_2, \dots, x_n) = \frac{P(x_1|y) P(x_2|y) P(x_3|y) \dots P(x_n|y) * P(y)}{P(x_1) P(x_2) P(x_3) \dots P(x_n)}$$

↑ PCB

$$= P(y) \prod_{i=1}^n P(x_i|y)$$

$P(x_1) P(x_2) P(x_3) \dots P(x_n)$  ← constant

$$P(y|x_1, x_2, \dots, x_n) \propto P(y) \prod_{i=1}^n P(x_i|y)$$

$$y = \arg \max_y P(y) \prod_{i=1}^n P(x_i|y)$$

outlook

temperature

		Yes	No	$P(Y)$	$P(N)$			Yes	No	$P(Y)$	$P(N)$
Yes	9/14	2	3	2/3	3/5			HOT	2	2	2/5
No	5/14	4	0	4/9	0/5			MILD	4	2	4/9
Total	14/100	Rainy	3	2	3/9	2/5		COLD	3	1	3/9
		Total	9	5	100%	100%		Total	9/15	100%	100%

Today (SUNNY, HOT)

$$P(\text{Yes} \mid \text{Today}) = \frac{P(\text{SUNNY} \mid \text{Yes}) * P(\text{HOT} \mid \text{Yes}) * P(\text{Yes})}{P(\text{Today})}$$

$$= \frac{2/9 * 2/9 * 9/14}{1} = 0.031$$

$$P(\text{NO}|\text{Today}) = \frac{3}{5} \times \frac{2}{5} \times \frac{5}{14} = 0.08571$$

$$\text{Normalize } p(\text{yes}) = \frac{0.031}{0.31 + 0.08571} = 0.27$$

$$P(N) = 1 - 0.27 = 0.73 - \cancel{\text{play}}$$

so today (SUNNY, HOT) - NO

Q) Consider the given dataset, apply Naive Bayes algorithm & predict that if a fruit has the following properties then which type of fruit it is.

$$\text{Fruit} = \{\text{Yellow, Sweet, Long}\} = X$$

Fruit	Yellow	Sweet	Long	Total
Mango	350	450	0	650
Banana	400	300	350	400
Others	50	100	50	150
Total	800	850	400	1200

$$\text{Naive Baye's } P(B|A) P(A)$$

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

Probability of A when B is true.

i) Assume fruit is mango

$$P(X|\text{mango})$$

$$P(\text{Yellow}|\text{mango}) = \frac{P(\text{mango}) P(\text{Yellow})}{P(\text{mango})}$$

$$= \frac{\left(\frac{350}{800}\right) \cdot \left(\frac{800}{1200}\right)}{\left(\frac{650}{1200}\right)} = \frac{350}{650} = 0.53$$

$$P(\text{Sweet}|\text{mango}) = 0.69$$

$$P(\text{Long}|\text{mango}) = 0$$

$$\therefore P(X|\text{mango}) = P(Y|m) P(S|m) P(L|m) = 0$$

ii) Assume fruit is Banana.

$$P(\text{Yellow}|\text{Banana}) = \frac{P(\text{Banana}) P(\text{Yellow})}{P(\text{Banana})} = \frac{\left(\frac{400}{800}\right) \left(\frac{800}{1200}\right)}{\left(\frac{400}{1200}\right)} = 1$$

$$P(S|B) = 0.75$$

$$P(L|B) = 0.875$$

$$\therefore P(X|B\text{anana}) = 1 \times 0.75 \times 0.875 = \underline{\underline{0.65}}$$

iii) All fruit others

$$P(Y|\text{others}) = \frac{P(\text{others}|Y\text{ellow}) P(Y\text{ellow})}{P(\text{others})} = \frac{\frac{50}{800}}{\frac{150}{1200}} = \frac{1}{3}$$

$$P(L|\text{others}) = \frac{P(\text{others}|L\text{ong}) P(L\text{ong})}{P(\text{others})} = \frac{\frac{50}{400}}{\frac{150}{1200}} = \frac{1}{3}$$

$$P(S|\text{others}) = \frac{P(\text{others}|S\text{weet}) \cdot P(S\text{weet})}{P(\text{others})} = \frac{\frac{100}{850}}{\frac{150}{1200}} = \frac{1}{3}$$

$$P(X|\text{others}) = 0.33 \times 0.66 \times 0.33 = \underline{\underline{0.072}}$$

$$\therefore P(X|m) = 0 \quad P(X|B) = 0.65 \quad P(X|o) = 0.072$$

∴ Fruit is Banana.

Q.2) For the given dataset, Apply Naive-Bayes Algorithm & predict the outcome for a car = {Red, Domestic, SUV}

$$x = [\text{Red}, \text{Domestic}, \text{SUV}]$$

Color Type origin Stolen

Red Sport Domestic Yes

Red Sport D No

Red Sport D Yes

Yellow Sport D No

Yellow Sport Imported Yes

Yellow SUV I No

Yellow SUV I Yes

Yellow SUV Domestic No

Red SUV I No

Red Sport I Yes

Likelihood

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

↑ Evidence

Posterior

$$\text{i)} P(\text{Red}|\text{Yes}) = \frac{P(\text{Yes}|\text{Red}) P(\text{Red})}{P(\text{Yes})} = \frac{\left(\frac{3}{5}\right) \left(\frac{5}{10}\right)}{\left(\frac{5}{10}\right)} = \frac{3}{5}$$

$$\text{ii)} P(D|\text{Yes}) = \frac{P(\text{Yes}|D) P(D)}{P(\text{Yes})} = \frac{\left(\frac{2}{5}\right) \left(\frac{5}{10}\right)}{\left(\frac{5}{10}\right)} = \frac{2}{5}$$

$$\text{iii)} P(S^V|\text{Yes}) = \frac{P(\text{Yes}|S) P(S)}{P(\text{Yes})} = \frac{\left(\frac{1}{5}\right) \left(\frac{5}{10}\right)}{\left(\frac{5}{10}\right)} = \frac{1}{5}$$

$$P(X|\text{Yes}) = \frac{3}{5} \times \frac{2}{5} \times \frac{1}{5} = \frac{2}{25} = 0.024$$

$$\text{i)} P(\text{Red}|N) = \frac{P(N|R) P(R)}{P(N)} = \frac{\left(\frac{2}{5}\right) \left(\frac{5}{10}\right)}{\left(\frac{5}{10}\right)} = \frac{2}{5}$$

$$\text{ii)} P(D|N) = \frac{P(N|D) P(D)}{P(N)} = \frac{\left(\frac{3}{5}\right) \left(\frac{5}{10}\right)}{\left(\frac{5}{10}\right)} = \frac{3}{5}$$

$$\text{iii)} P(SUV|N) = \frac{P(SUV|N) P(N)}{P(N)} = \frac{2}{5}$$

$$P(X|N) = \frac{2}{5} \times \frac{3}{5} \times \frac{2}{5} = \frac{12}{125} = 0.072$$

$$\therefore P(N|\text{Yes}) = 0.024 \quad P(X|N) = 0.072$$

$\therefore P(\text{Red, Domestic, SUV})$  ~~not stolen~~

## # Naïve Bayes

- i) ML algorithm. Supervised Learning
- ii) Used as a classifier for texts
- iii) Based on Bayes Theorem

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

↑ *posterior*                      ↑ *Likelihood*              ↓ *prior probability*

2) Is student <sup>buy</sup> computer  $\rightarrow$

It says the posterior probability of a hypothesis given the data is given by probability

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

What is Naïve Bayes Algorithm

- 1) Naïve Bayes algorithm is the algorithm that learns the probability of an object with certain features belonging to a particular group/class.
- 2) For instance, if you are trying to identify a fruit based on its colour, shape & taste, then an orange colored, spherical & ~~tangy~~ tangy fruit would most likely be an orange.
- 3) All of these probability individually contribute to the probability that this fruit is an orange & ie why it is known as 'naïve'.
- 4)

$P(A|B)$  :- Probability (conditional probability) of occurrence of event A given the event B is true

$P(A) P(B)$  :- probabilities of occurrence of event A & B

$P(B|A)$  :- Probability of the occurrence of event B given the event A is true

- 1) A is called the proposition & B is called the evidence
- 2)  $P(A)$  is called the prior probability of proposition &  $P(B)$  is called prior probability of evidence.
- 3)  $P(A|B)$  is called posterior
- 4)  $P(B|A)$  is the likelihood.

$$\text{Posterior} = \frac{\text{(Likelihood)} \cdot (\text{Proposition Prior Probability})}{(\text{Evidence prior probability})}$$

### \* Bayes' Theorem for Naive Bayes Algorithm

In a machine learning classification problem there are multiple features & classes, say. The main aim in the Naive Bayes algorithm is to calculate the conditional probability of an object with a feature vector belongs to a particular class,

$$P(C_i|x_1, x_2, \dots, x_n) = \frac{P(x_1, x_2, \dots, x_n | C_i) \cdot P(C_i)}{P(x_1, x_2, \dots, x_n)}$$

$$P(C_i|x) = P(x_1 | C_i)$$

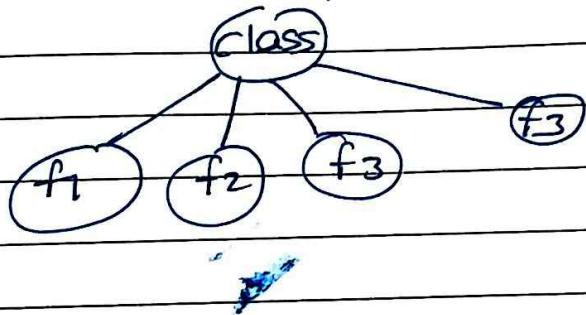
$$P(x_1 | C_i) = \prod_{k=1}^n P(x_k | C_i) = P(x_1 | C_i) \times P(x_2 | C_i) \times \dots$$

\* Naive Bayes uses a similar method to predict the probability of different class based on various attributes.

\* This algorithm is mostly used in text classification & with problems having multiple class.

- \* The Naive Bayesian classifier is based on Bayes' theorem with independence assumption between predictors.
- \* A Naive Bayesian model is easy to build, with no complicated iterative parameter estimation which make it particularly useful for very large datasets.

$$P_r[\text{class} | \text{observations}] = \frac{P_r[\text{observation} | \text{class}] P_r[\text{class}]}{P_r[\text{observation}]}$$



- \* Advantage of Naive Bayes Classifier
  - 1) Not sensitive to irrelevant features.
  - 2) very simple & easy to implement
  - 3) Needs less training data
  - 4) Highly scalable with no. of predictors & data points.
  - 5) As it is fast it can be used in real time prediction
  - 6) Handles both continuous & discrete data

## \* Shopping Demo :- Problem statement.

To predict whether a person will purchase a product on a specific combination of Day, Discount & Free Delivery using Naive Bayes Classifier

Day	Discount	Free Delivery	Buy
weekdays	yes	yes	probabilities
weekend	no	no	Don't Buy
Holidays			purchase

Holiday	Day	Discount	Free delivery	on Purchase
weekday	Y	N	Y	Y
weekday	Y	Y	Y	Y
weekday	N	N	N	N
Holiday	Y	Y	Y	Y
weekend	Y	N	Y	Y
H	N	N	N	Y
weekend	Y	N	Y	Y
weekday	Y	Y	Y	Y
weekend	Y	Y	Y	Y
H	Y	Y	Y	Y
H	N	Y	Y	Y
weekend	Y	Y	Y	Y
H	Y	Y	Y	Y

## Frequency Table.

Frequency Table	Buy		
Discount	4	4	4
	4	9	1
	5	5	5

frequency	Buy	Not Buy
Day		
weekly	4	2
weekend	7	1
Holiday	8	3

Frequency Table		1397	4	2
Free	4	21		
D	2		3	4

Q) Apply Naive Bayes for given document

Text	Category
A great game	Sports
The election was over very clean match	NonSports
A clean but forgetable game	Sports
I was a close election	NonSports

Total words in sport  $\rightarrow$  11

Total words in nonsports  $\rightarrow$  9

Total unique words  $\rightarrow$  14

Classify  $\rightarrow$  "A very close game"  $\rightarrow$  Category

$$P(\text{Sports} | \text{"A very close game"}) = ? \quad \left. \begin{array}{l} \text{Whoever wins} \\ \text{is answer} \end{array} \right.$$

How to find probability:

Step-1 Feature Engineering  $\downarrow$

$$P(\text{A very close game}) = P(A) \times P(\text{very}) \times P(\text{close}) \times P(\text{game})$$

$$P(A | \text{Sports}) = P(A | \text{Sports}) \times P(\text{very} | \text{Sports}) \times P(\text{close} | \text{Sports}) \times P(\text{game} | \text{Sports})$$

$$P(\text{very} | \text{Sports}) = P(A | \text{NonSports}) \times P(\text{very} | \text{NonSports}) \times \dots$$

## Step 2 : Probability

"A very close game"

$$P(\text{al sports}) = \frac{2}{11} \quad P(\text{very | sports}) = \frac{1}{11} \quad P(\text{close | sports}) = \frac{0}{11}$$

and hence  $P(\text{a very close game | sports}) = 0$ .

## Sol<sup>n</sup> Laplace Smoothing

$$\hat{\theta}_i = \frac{x_i + \alpha}{N + \alpha d} \quad \alpha > 0 \quad \text{mainly } \alpha = 1 \text{ (always)}$$

$d = \text{No. of unique word or distant word}$

$$\hat{\theta}_i [P(\text{word})] = \frac{x_i (\text{word count}) + 1}{\text{total No. of words} + \text{No. of Unique words}}$$

$$P(\text{close | sports}) = \frac{0 + 1}{11 + 14} = \frac{1}{25} \quad P(\text{very | sports}) = \frac{1 + 1}{11 + 14} = \frac{2}{25}$$

$$P(\text{al | sports}) = \frac{2 + 1}{11 + 14} = \frac{3}{25} \quad P(\text{game | sports}) = \frac{2 + 1}{11 + 14} = \frac{3}{25}$$

$$\text{word } P(\text{close | Non-sport}) = \frac{1 + 1}{9 + 14} = \frac{2}{23} \quad P(Q | \text{Non-sport}) = \frac{1 + 1}{9 + 14} = \frac{2}{23}$$

$$P(\text{very | Non-sport}) = \frac{0 + 1}{9 + 14} = \frac{1}{23} \quad P(\text{game | Non-sport}) = \frac{0 + 1}{9 + 14} = \frac{1}{23}$$

$$P(\text{a very close game | sports}) = 4.61 \times 10^{-5} = 0.0000461$$

$$P(\text{a very close game | non-sport}) = 1.43 \times 10^{-5} = 0.0000143$$

$P(\text{a very close game | sports})$  is high hence it belongs to sports

## Naive Bayes

- i) So to handle this problem in Naïve Bayes make assumption that individual  $x_i$ 's are independent given  $y$ .

$$\begin{aligned}\therefore P(Y|X) &= P(x_1|Y) P(x_2|X, Y) P(x_n|X, \dots, x_{n-1}, Y) \\ &= P(x_1|Y) P(x_2|Y) P(x_n|Y), P(Y)\end{aligned}$$

So we are assuming conditional independence among the individual attributes  $x_1, x_2, \dots, x_n$  based on this we can do classification.

\* So assuming all the input features are conditionally independent & this can be computed as probability  $\times$  given  $Y$

### Naive Bayes

$$\text{Bayes Rule } p(Y = y_k | x_1, \dots, x_n) = \frac{P(Y = y_k) P(x_1, \dots, x_n | Y = y_k)}{\sum_j P(Y = y_j) P(x_1, \dots, x_n | Y = y_j)}$$

Assuming Conditional independence among  $x_i$ 's

$$p(Y = y_k | x_1, \dots, x_n) = \frac{P(Y = y_k) \prod_i P(x_i | Y = y_k)}{\sum_j P(Y = y_j) \prod_i P(x_i | Y = y_j)}$$

So classification rule for  $\tilde{x}^{\text{new}}$  is

$$y^{\text{new}} \leftarrow \arg \max_{y_k} P(Y = y_k) \prod_i P(x_i^{\text{new}} | Y = y_k)$$

classifier is  
train Naive Bayes

For each value  $y_k$

$$\text{estimate } \pi_k \equiv P(Y = y_k)$$

for each value  $x_{ij}$  of each attribute  $x_i$

$$\text{estimate } \theta_{ijk} \equiv P(x_i = x_{ij} | Y = y_k)$$

Classify  $(\tilde{x}^{\text{new}})$

$$y^{\text{new}} \leftarrow \arg \max_{y_k} P(Y = y_k) \prod_i P(x_i^{\text{new}} | Y = y_k)$$

$$y^{\text{new}} \leftarrow \arg \max_{y_k} \pi_k \prod_i \theta_{ijk}$$

Probabilities must sum to 1 so need estimate only  $n-1$  parameters

## Learning Phase

outlook	play = Y	play = N	temp	play = Yes	play = No
Sunny	2/9	3/5	Hot	2/9	2/5
Overcast	4/9	0/5	Mild	4/9	2/5
Rain	3/9	2/5	Cool	3/9	1/5

Humidity	play = Yes	play = No	Wind	play = Yes	play = No
High	3/9	4/5	Strong	3/9	3/5
Normal	6/9	1/5	Weak	6/9	2/5

$$P(\text{Play} = \text{Yes}) = \frac{9}{14}, P(\text{Play} = \text{No}) = \frac{5}{14}$$

## Test Phase

Given new instance, predict its label

$$x^l = (\text{outlook} = \text{sunny}, \text{temp} = \text{cool}, \text{humidity} = \text{high}, \text{wind} = \text{strong})$$

$$P(\text{outlook} = \text{sunny} | \text{play} = \text{Yes}) = 2/9$$

$$P(\text{outlook} = \text{sunny} | \text{play} = \text{No}) = 3/5.$$

Estimate Parameters  $\gamma, x_i$  discrete-valued

$$\hat{\pi}_{ik} = \hat{P}(Y = y_k) = \frac{\# \{Y = y_k\}}{\# D}$$

$$\hat{\alpha}_{ijk} = \hat{P}(x_i = x_{ij} | Y = y_k) = \frac{\# \{x_i = x_{ij} \wedge Y = y_k\}}{\# \{Y = y_k\}}$$

MAP estimates

$$\hat{\gamma}_k = \hat{P}(Y = y_k) = \frac{\# \{Y = y_k\} + 1}{\# D + 1}$$

$$\hat{\alpha}_{ijk} = \hat{P}(x_i = x_{ij} | Y = y_k) = \frac{\# \{x_i = x_{ij} \wedge Y = y_k\} + 1}{\# \{Y = y_k\} + 1}$$

## Gaussian Naïve Bayes (Continuous X)

### 1) Continuous-valued features

Conditional probability modeled with normal distribution

$$P(x_i = x | Y = y_k) = \frac{1}{G_{ik} \sqrt{2\pi}} e^{-\frac{(x - \mu_{ik})^2}{2G_{ik}^2}}$$

Assume variance - is independent of  $Y$  (ie,  $G_i$ )

independent