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## Bayes Theorem

- Bayes Theorem is one of the important theorem for Naive Bayes Algorithm.
- According to Bayes' Theorem  $\Rightarrow P(A|B) = \frac{P(B|A) * P(A)}{P(B)}$

① Proving this theorem:-

$$\text{As, we know: } P(A|B) = \frac{P(A \cap B)}{P(B)} \rightarrow ①$$

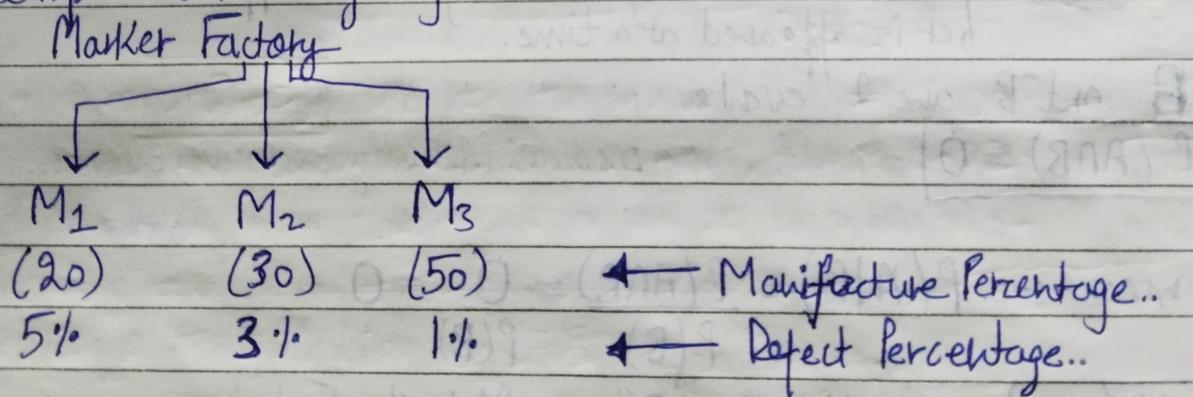
$$P(B|A) = \frac{P(B \cap A)}{P(A)} \quad \text{and} \quad \{P(A \cap B) = P(B \cap A)\}$$

$$P(A) * P(B|A) = P(A \cap B) \rightarrow ②$$

Putting the value of  $P(A \cap B)$  ② in ①

$$\boxed{P(A|B) = \frac{P(B|A) * P(A)}{P(B)}} \quad \therefore \text{Hence Proved...}$$

Q Sample Problem using Bayes Theorem.



(i) Randomly One Marker is Picked from Bag and it is Defective too. What is the Probability that it belongs to  $M_3$ .

Sol: What all things we have given in this Question, We will write them all :-

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$$\text{Given: } P(M_1) = \frac{20}{100} \Rightarrow \frac{1}{5}, \quad P(M_2) = \frac{30}{100}, \quad P(M_3) = \frac{50}{100} = \frac{1}{2}$$

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

To find:  $P(M_3|D) = ?$

Sol: As, we know: According to Bayes theorem  $\Rightarrow P(A|B) = \frac{P(B|A) * P(A)}{P(B)}$

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

$$P(D|M_3) = \frac{1}{100}, \quad P(M_3) = \frac{1}{2}$$

To calculate  $P(D) = ?$

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

$$P(D) = [P(D|M_1) * P(M_1)] + [P(D|M_2) * P(M_2)] + [P(D|M_3) * P(M_3)]$$

$$\Rightarrow \left[ \frac{1}{20} \times \frac{1}{5} \right] + \left[ \frac{3}{100} \times \frac{30}{100} \right] + \left[ \frac{1}{100} \times \frac{1}{2} \right]$$

$$\Rightarrow \frac{1}{100} + \frac{9}{1000} + \frac{1}{200} \Rightarrow 0.01 + 0.009 + 0.005 \quad P(D|M_2) = \frac{P(D \cap M_2)}{P(M_2)}$$

$$\Rightarrow 0.024 \quad \text{Answer: } 0.024 \quad P(D|M_3) = \frac{P(D \cap M_3)}{P(M_3)}$$

(ii) Randomly One Marker is picked from the bag and it is defective. Then What is the Probability that it belongs to  $M_2$ .

Solution: Given  $\Rightarrow P(M_1) = \frac{20}{100} = \frac{1}{5}, \quad P(M_2) = \frac{30}{100} = \frac{3}{10}, \quad P(M_3) = \frac{50}{100} = \frac{1}{2}$

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

To find  $\Rightarrow P(M_2 | D) = ?$

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

As per the Bayes theorem.

$$\text{So: } P(M_2 | D) = \frac{P(D | M_2) * P(M_2)}{P(D)}$$

$$P(D | M_2) = \frac{3}{100}, \quad P(M_2) = \frac{3}{10}$$

$$\text{Calculating the value of } P(D) = P(D \cap M_1) + P(D \cap M_2) + P(D \cap M_3)$$

$$P(D) \Rightarrow P(D | M_1) = \frac{P(D \cap M_1)}{P(M_1)} + P(D | M_2) = \frac{P(D \cap M_2)}{P(M_2)} + P(D | M_3) = \frac{P(D \cap M_3)}{P(M_3)}$$

$$\Rightarrow [P(D | M_1) * P(M_1)] + [P(D | M_2) * P(M_2)] + [P(D | M_3) * P(M_3)]$$

$$\Rightarrow \left[ \frac{1}{20} \times \frac{1}{5} \right] + \left[ \frac{3}{100} \times \frac{3}{10} \right] + \left[ \frac{1}{100} \times \frac{1}{2} \right]$$

$$\Rightarrow \frac{1}{100} + \frac{9}{1000} + \frac{1}{200} \Rightarrow 0.010 + 0.009 + 0.005$$

$$\Rightarrow \boxed{0.024}$$

$$P(D) = 0.024, \text{ Now } P(M_2 | D) = \frac{\frac{3}{100} \times \frac{3}{10}}{0.024} \Rightarrow \frac{0.03 * 0.3}{0.024}$$

$$\text{So: } \boxed{0.375}$$

$$\Rightarrow \frac{0.009}{0.024} \Rightarrow \boxed{0.375}$$

∴ Therefore the Probability of picking a Market which is Detective and come from  $M_3$  is  $0.375$  respectively...