Naive Bayes



Naïve



Updating the state of knowledge

step by step

with new information



What is classification?

Deciding among hypotheses (labels), using information we have (features) for each example

3 Features: Votes on 3 Bills

2 Labels: Democrat / Republican

Prediction:

I know your votes, I'm trying to guess your party

3 Features: Votes on 3 Bills

2 Labels: Democrat / Republican

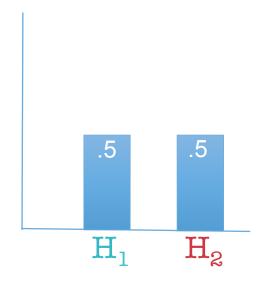
Prediction:

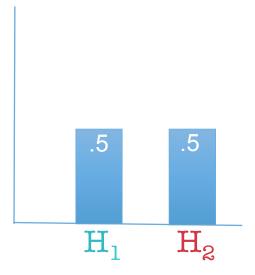
I know your votes, I'm trying to guess your party

2 Labels

H₁: Democrat

H₂: Republican

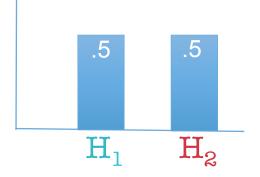




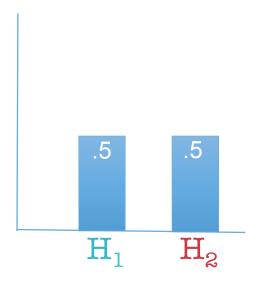
50 - 50? P(Democrat) = 0.5?

(Uninformative prior)



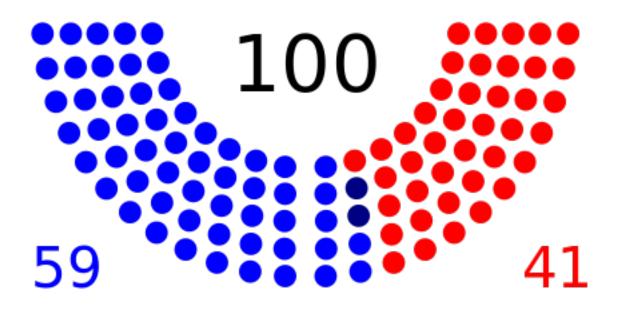


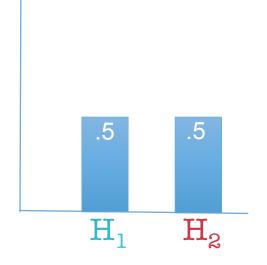
What's my best guess without any vote info?



What's my best guess without any vote info?

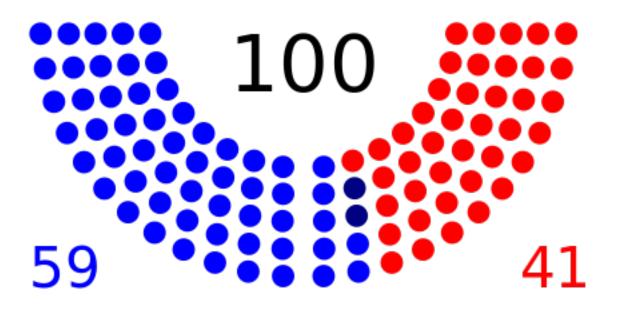
I'd guess democrat since there are more of them.

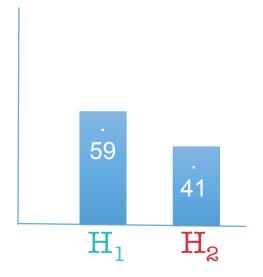




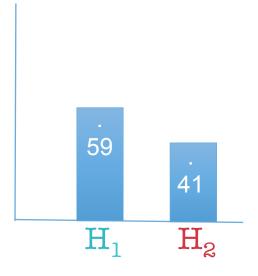
What's my best guess without any vote info?
I'd guess democrat since there are more of them.

P(Democrat) = 0.59

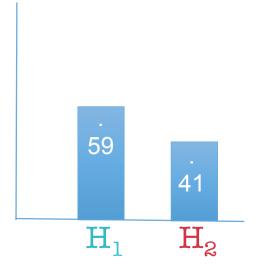




P(Democrat) = 0.59

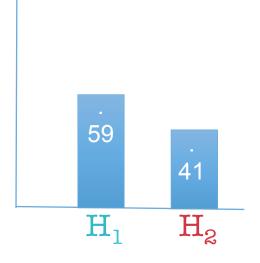


P(Democrat) = 0.59



$$P(Y_{NN}|Dem) P(Dem)$$

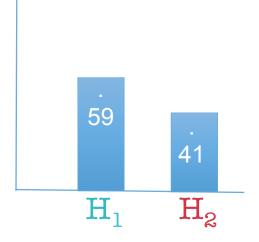
$$P(Dem|Y_{NN}) = P(Y_{NN})$$



posterior
$$P(Y_{NN}|Dem) P(Dem)$$

$$P(Dem|Y_{NN}) = P(Y_{NN})$$

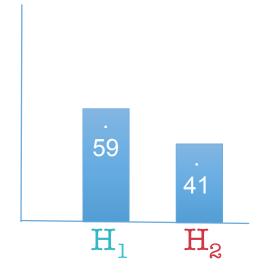
$$P(Y_{NN})$$
evidence
(normalization factor)



New information (feature 1): Voted YES on Net Neutrality

posterior $P(Y_{NN}|Dem) P(Dem)$ $P(Dem|Y_{NN}) = P(Y_{NN})$ $P(Y_{NN})$ evidence
(normalization factor)

P(Y_{NN}|Dem)
Prob. of voting yes
on net neutrality
if you're democrat



P(Democrat) = 0.59

New information (feature 1): Voted YES on Net Neutrality

posterior
$$P(Y_{NN}|Dem) P(Dem)$$

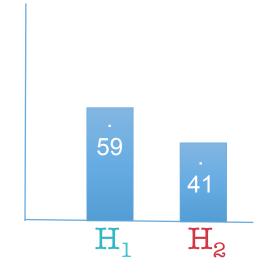
$$P(Dem|Y_{NN}) = P(Y_{NN})$$

$$P(Y_{NN})$$
evidence
(normalization factor)

$$P(Y_{NN}|Rep) P(Rep)$$

$$P(Rep|Y_{NN}) = \frac{P(Y_{NN}|Rep) P(Rep)}{P(Y_{NN})}$$

P(Y_{NN}|Dem)
Prob. of voting yes
on net neutrality
if you're democrat



P(Democrat) = 0.59

New information (feature 1): Voted YES on Net Neutrality

posterior
$$P(Y_{NN}|Dem) P(Dem)$$

$$P(Dem|Y_{NN}) = P(Y_{NN})$$

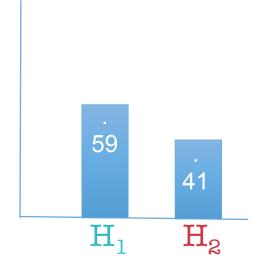
$$P(Y_{NN})$$
evidence
(normalization factor)

$$P(Y_{NN}|Rep) P(Rep)$$

$$P(Rep|Y_{NN}) = \frac{P(Y_{NN}|Rep) P(Rep)}{P(Y_{NN})}$$

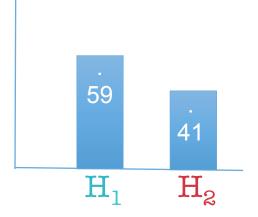
P(Y_{NN}|Dem)
Prob. of voting yes on net neutrality if you're democrat





P(Y_{NN}|Dem)
Prob. of voting yes on net neutrality if you're democrat

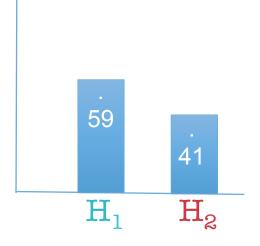
P(Y_{NN}|Rep)
Prob. of voting
yes
on net neutrality
if you're
republican



Training set has the answers!
We know Dem/Rep for each person, we know their votes!

P(Y_{NN}|Dem)
Prob. of voting yes on net neutrality if you're democrat

P(Y_{NN}|Rep)
Prob. of voting
yes
on net neutrality
if you're
republican



Training set has the answers!

We know Dem/Rep for each person, we know their votes!

P(Y_{NN}|Dem)

democrats that

Y

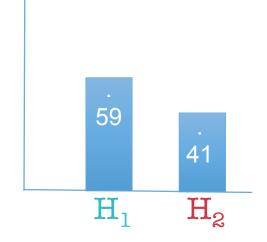
all democrats

P(Y_{NN}|Rep)

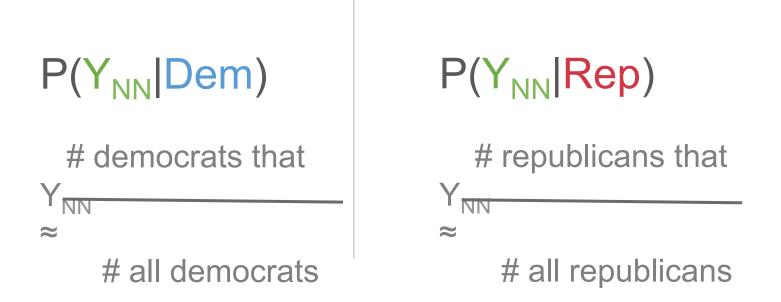
republicans that

Y_{NN} ≈

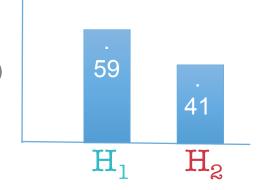
all republicans



Training set has the answers!
We know Dem/Rep for each person, we know their votes!

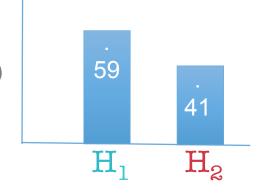


For likelihoods of discrete data, training/fitting means counting! (and estimating likelihoods by dividing counts)



Training set has the answers! We know Dem/Rep for each person, we know their votes!

For likelihoods of discrete data, training/fitting means counting! (and estimating likelihoods by dividing counts)



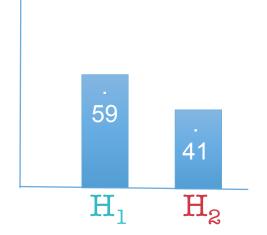
posterior
$$P(Y_{NN}|Dem) P(Dem)$$

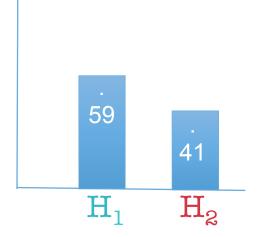
$$P(Dem|Y_{NN}) = P(Y_{NN})$$

$$P(Y_{NN})$$
evidence
(normalization factor)

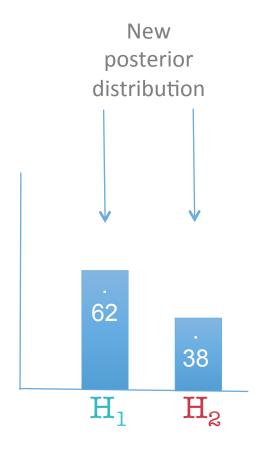
$$P(Y_{NN}|Rep) P(Rep)$$

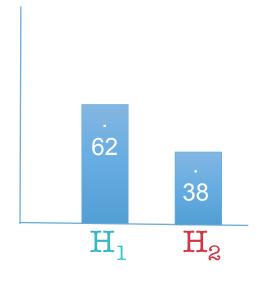
$$P(Rep|Y_{NN}) = \frac{P(Y_{NN}|Rep) P(Rep)}{P(Y_{NN})}$$





Current belief
$$P(Democrat|Y_{NN}) = 0.62$$



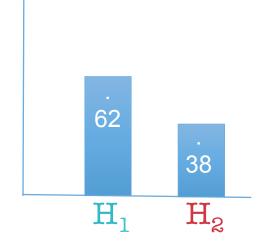


$$P(Y_{TC}|Dem) P(Dem|Y_{NN})$$

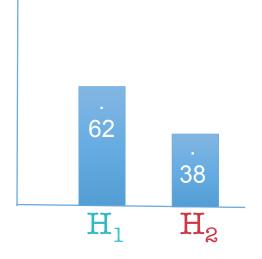
$$P(Dem|Y_{NN}, Y_{TC}) = P(Y_{TC})$$

$$P(Y_{TC}|Rep) P(Rep|Y_{NN})$$

$$P(Rep|Y_{NN},Y_{TC}) = P(Y_{TC})$$



P(Y_{TC}|Rep)

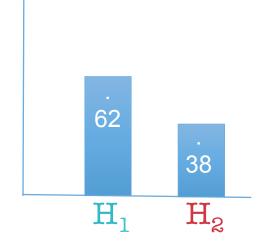


$$P(Y_{TC}|Dem) P(Dem|Y_{NN})$$

$$P(Dem|Y_{NN}, Y_{TC}) = P(Y_{TC})$$

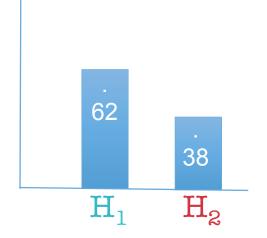
$$P(Y_{TC}|Rep) P(Rep|Y_{NN})$$

$$P(Rep|Y_{NN},Y_{TC}) = P(Y_{TC})$$



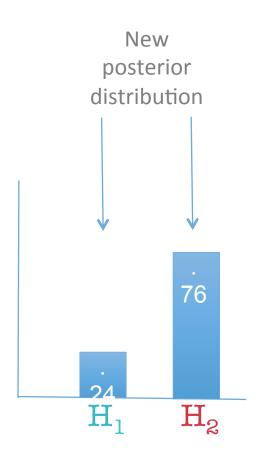
$$P(Dem|Y_{NN},Y_{TC}) = P(Y_{TC})$$

$$P(Rep|Y_{NN}, Y_{TC}) = P(Y_{TC})$$



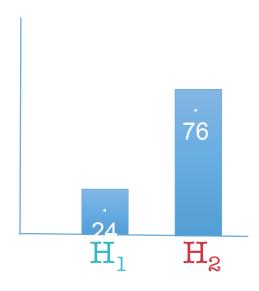
Current belief $P(Democrat | Y_{NN}, Y_{TC}) = 0.24$

$$P(Dem|Y_{NN},Y_{TC}) = P(Y_{TC})$$



Current belief $P(Democrat | Y_{NN}, Y_{TC}) = 0.24$

New information (feature 3): Voted NO on License-free Guns



Current belief

$$P(Democrat | Y_{NN}, Y_{TC}) = 0.24$$

New information (feature 3):

Voted NO on License-free Guns

$$P(\text{Dem}|Y_{\text{NN}},Y_{\text{TC}},N_{\text{LG}}) = \frac{P(N_{\text{LG}}|\text{Dem}) P(\text{Dem}|Y_{\text{NN}},Y_{\text{TC}})}{P(N_{\text{LG}})}$$

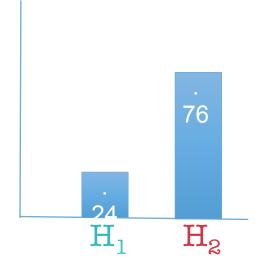
$$P(N_{\text{LG}}|\text{Rep}) P(\text{Rep}|Y_{\text{NN}},Y_{\text{TC}})$$

$$P(N_{\text{LG}}|\text{Rep}) P(\text{Rep}|Y_{\text{NN}},Y_{\text{TC}})$$

$$P(N_{\text{LG}}|\text{Rep}) P(N_{\text{LG}}|\text{Rep}) P(N_{\text{LG}}|\text{Rep})$$

Current belief $P(Democrat | Y_{NN}, Y_{TC}) = 0.24$

P(N_{LG}|Rep)



Current belief

$$P(Democrat | Y_{NN}, Y_{TC}) = 0.24$$

New information (feature 3):

Voted NO on License-free Guns

$$P(\text{Dem}|Y_{\text{NN}},Y_{\text{TC}},N_{\text{LG}}) = \frac{P(N_{\text{LG}}|\text{Dem}) P(\text{Dem}|Y_{\text{NN}},Y_{\text{TC}})}{P(N_{\text{LG}})}$$

$$P(N_{\text{LG}}|\text{Rep}) P(\text{Rep}|Y_{\text{NN}},Y_{\text{TC}})$$

$$P(N_{\text{LG}}|\text{Rep}) P(\text{Rep}|Y_{\text{NN}},Y_{\text{TC}})$$

$$P(N_{\text{LG}}|\text{Rep}) P(N_{\text{LG}}|\text{Rep}) P(N_{\text{LG}}|\text{Rep})$$

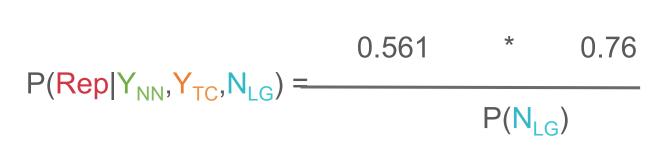
Current belief

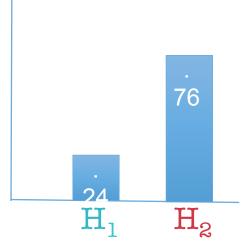
$$P(Democrat | Y_{NN}, Y_{TC}) = 0.24$$

New information (feature 3):

Voted NO on License-free Guns

$$P(Dem|Y_{NN},Y_{TC},N_{LG}) = \frac{0.898 * 0.24}{P(N_{LG})}$$



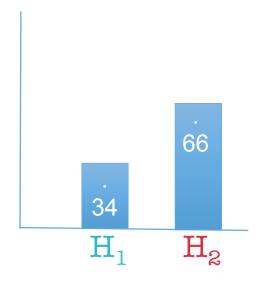


Current belief $P(Democrat | Y_{NN}, Y_{TC}, N_{LG}) = 0.34$

New information (feature 3): Voted NO on License-free Guns

Current belief
$$P(Democrat | Y_{NN}, Y_{TC}, N_{LG}) = 0.34$$

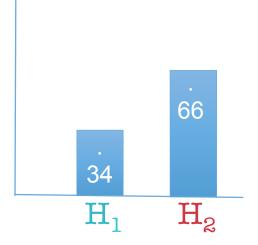
Classify this person that voted Yes on Net Neutrality (Y_{NN}) , Yes on Tax Cuts (Y_{TC}) , No on License-free Guns (N_{LG})



Current belief
$$P(Democrat | Y_{NN}, Y_{TC}, N_{LG}) = 0.34$$

Classify this person that voted Yes on Net Neutrality (Y_{NN}) , Yes on Tax Cuts (Y_{TC}) , No on License-free Guns (N_{LG})

My strongest belief is in H₂, I classify this person with the label Republican.



Naïve Bayes

Training:

Count and calculate the likelihood of each feature value for each class:

```
\begin{array}{ll} P(Y_{NN}|Dem) & =1-P(N_{NN}|Dem) \\ P(Y_{NN}|Rep) & =1-P(N_{NN}|Rep) \\ P(Y_{TC}|Dem) & =1-P(N_{TC}|Dem) \\ P(Y_{TC}|Rep) & =1-P(N_{TC}|Rep) \\ P(Y_{LG}|Dem) & =1-P(N_{LG}|Dem) \\ P(Y_{LG}|Rep) & =1-P(N_{LG}|Rep) \end{array}
```

Prediction:

Use Bayes to update priors with the likelihoods, Pick label with the highest posterior probability.

What was the naïve part?



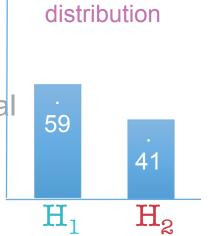
Easier to see in a single update rather than sequential

Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG

$$P(Y_{NN}, Y_{TC}, N_{LG}|Dem) P(Dem)$$

$$P(Dem|Y_{NN}, Y_{TC}, N_{LG}) = P(Y_{NN}, Y_{TC}, N_{LG})$$

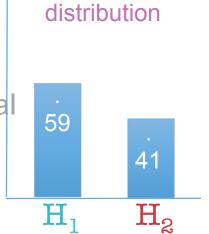
Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG



prior

posterior
$$P(Y_{NN}, Y_{TC}, N_{LG}|Dem)$$
 $P(Dem|Y_{NN}, Y_{TC}, N_{LG}) = P(Y_{NN}, Y_{TC}, N_{LG})$

Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG

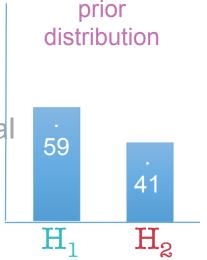


prior

posterior
$$P(Y_{NN}, Y_{TC}, N_{LG}|Dem)$$
 $P(Dem|Y_{NN}, Y_{TC}, N_{LG}) = P(Y_{NN}, Y_{TC}, N_{LG})$

Independence Assumption: $P(Y_{NN}, Y_{TC}, N_{LG}|Dem) = P(Y_{NN}|Dem) P(Y_{TC}|Dem) P(N_{LG}|Dem)$

Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG

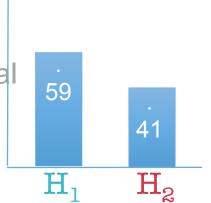


posterior
$$P(Y_{NN}, Y_{TC}, N_{LG}|Dem)$$
 $P(Dem|Y_{NN}, Y_{TC}, N_{LG})$ = $P(Y_{NN}, Y_{TC}, N_{LG})$

Independence Assumption:
$$P(Y_{NN}, Y_{TC}, N_{LG}|Dem) = P(Y_{NN}|Dem) \ P(Y_{TC}|Dem) \ P(N_{LG}|Dem)$$

Not even close in most cases! Naïve Bayes still works well.

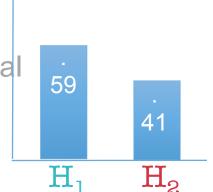
Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG



prior distribution

posterior
$$P(Y_{NN}|Dem) P(Y_{TC}|Dem) P(N_{LG}|Dem) P(Dem) P(Dem) P(Y_{NN}, Y_{TC}, N_{LG}) = P(Y_{NN}, Y_{TC}, N_{LG})$$

Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG

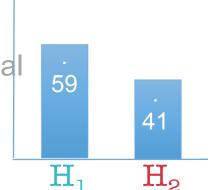


prior distribution

posterior
$$0.949 * 0.169 * 0.898 * 0.59$$

$$P(Dem|Y_{NN},Y_{TC},N_{LG}) = P(Y_{NN},Y_{TC},N_{LG})$$

Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG



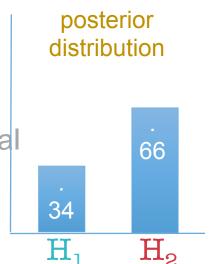
prior distribution

posterior
$$0.949 * 0.169 * 0.898 * 0.59$$

$$P(Dem|Y_{NN},Y_{TC},N_{LG}) = P(Y_{NN},Y_{TC},N_{LG})$$

$$P(\text{Rep}|Y_{NN},Y_{TC},N_{LG}) = P(Y_{NN},Y_{TC},N_{LG})$$

Easier to see in a single update rather than sequential Prob. of this example having label Democrat, given the values Yes, Yes and No on the features NN, TC and LG



$$P(Dem|Y_{NN}, Y_{TC}, N_{LG}) = 0.34$$

$$P(Rep|Y_{NN}, Y_{TC}, N_{LG}) = 0.66$$
 predict!

What about multiple classes?





















Straightforward!

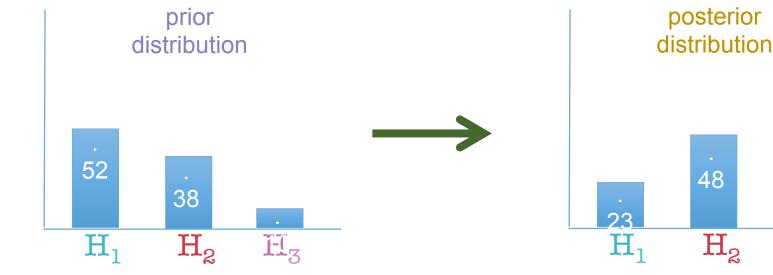
Update each hypothesis, given the values Yes, Yes and No on the features NN, TC and LG

```
\begin{split} &\mathsf{P}(\mathsf{Dem}|\mathsf{Y}_{\mathsf{NN}},\!\mathsf{Y}_{\mathsf{TC}},\!\mathsf{N}_{\mathsf{LG}}) \\ &\mathsf{P}(\mathsf{Rep}|\mathsf{Y}_{\mathsf{NN}},\!\mathsf{Y}_{\mathsf{TC}},\!\mathsf{N}_{\mathsf{LG}}) \\ &\mathsf{P}(\mathsf{Indep}|\mathsf{Y}_{\mathsf{NN}},\!\mathsf{Y}_{\mathsf{TC}},\!\mathsf{N}_{\mathsf{LG}}) \end{split}
```

Straightforward!

Update each hypothesis, given the values Yes, Yes and No on the features NN, TC and LG

$$\begin{array}{l} P(\text{Dem}|Y_{\text{NN}},Y_{\text{TC}},N_{\text{LG}}) \\ P(\text{Rep}|Y_{\text{NN}},Y_{\text{TC}},N_{\text{LG}}) \\ P(\text{Indep}|Y_{\text{NN}},Y_{\text{TC}},N_{\text{LG}}) \end{array}$$

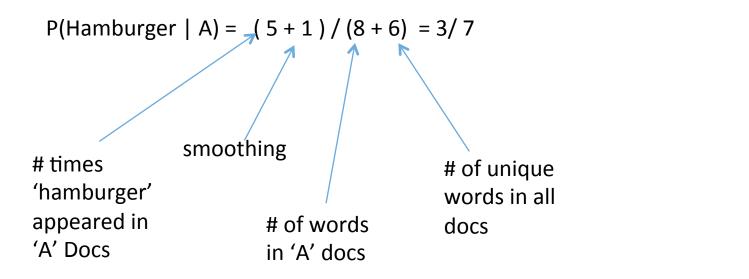


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Naïve Bayes: The Multinomial Approach (Text Classification example)

	Document	Class
	Hamburger NYC Hamburger	Α
	Hamburger Hamburger LA	Α
	Hamburger Cheeseburger	Α
	Montreal Iceskate Hamburger	С
TEST	Hamburger Hamburger Montreal Iceskate	??

1) Develop our likelihoods for 'seeing' each word in given the class:



Naïve Bayes: The Multinomial Approach

	Document	Class
	Hamburger NYC Hamburger	Α
	Hamburger Hamburger LA	Α
	Hamburger Cheeseburger	Α
	Montreal Iceskate Hamburger	С
TEST	Hamburger Hamburger Montreal Iceskate	??

1) Develop our likelihoods for 'seeing' each word in given the class:

P(Hamburger | A) =
$$(5+1)/(8+6) = 3/7$$

P (Montreal | A) = $(0+1)/(8+6) = 1/14$
P(Iceskate | A) = $(0+1)(8+6) = 1/14$

P(Hamburger | C)) =
$$(1 + 1) / (3+6) = 2/9$$

P (Montreal | C) = $(1+1) / (3+6) = 2/9$
P(Iceskate | C) = $(1+1) / (3+6) = 2/9$

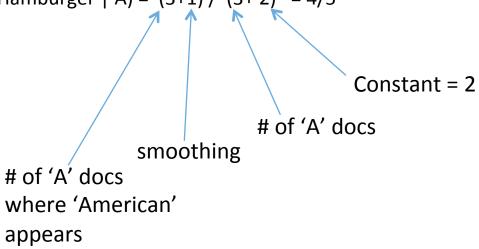
P (A| test)
$$\sim (3/7)^3*(1/14)*(1/14)*(3/4) = 0.0003$$

P (C| test) $\sim (2/9)^3*(2/9)*(2/9)*(1/4) = 0.0001$

Naïve Bayes: The Bernouli Approach

	Document	Class
	Hamburger NYC Hamburger	Α
	Hamburger Hamburger LA	Α
	Hamburger Cheeseburger	Α
	Montreal Iceskate Hamburger	С
TEST	Hamburger Hamburger Montreal Iceskate	??

1) Develop our likelihoods for 'seeing' each word in given the class: $P(Hamburger \mid A) = (3+1) / (3+2) = 4/5$



Naïve Bayes: The Bernouli Approach

	Document	Class
	Hamburger NYC Hamburger	Α
	Hamburger Hamburger LA	Α
	Hamburger Cheeseburger	Α
	Montreal Iceskate Hamburger	С
TEST	Hamburger Hamburger Montreal Iceskate	??

1) Develop our likelihoods for 'seeing' each word in given the class:

P(Hamburger | A) = (3+1)/(3+2) = 4/5

P (Montreal | A) = P(Iceskate | C) = (0+1)/(3+2) = 1/5

P(Cheeseburger | A) = P(NYC | A) = P(LA | A) (1+1) / (3+2) = 2/5

P(Hamburger|C) = P(Montreal)=P(Iceskate)=(1 + 1) / (1+2) = 2/3

P(NYC | C) = P(LA | C) = P(Cheeseburger | C) = (1+0)/(1+2) = 1/3

 $P(A|test)=P(A)*P(Hamburger \mid A)*P(Montreal \mid A)*P(Iceskate \mid C)*$ (1-P(Cheeseburger \mid A))*(1-(P(NYC|A))(1-P(LA|A))

P (A | test) \sim (3/4)* (4/5)(1/5)(1/5)*(1-(2/5))*(1-(2/5))*(1-(2/5)) = .005 P (C | test) \sim (1/4)* (2/3)(2/3)(2/3)*(1-(1/3))*(1-(1/3))*(1-(1/3)) = 0.022

Naïve Bayes

Bernoulli: models the fraction of documents of class C that contain the word 'w' (ignores number of occurrences)

Vs.

Multinomial: models the fraction of *positions* in documents of class C that contain the word 'w' (keeps track of number of occurrences)

But why does Naïve Bayes work so well-(Considering that it is Naïve)?

NB chooses among possible classes to find the class with the highest associated probability.

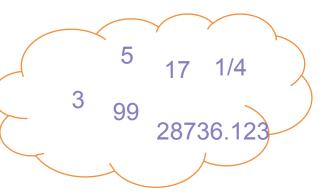
Naiveté doesn't hurt, because correctness is based on classification, not exact predictions

Advantages of Naïve Bayes:

- Simple & Fast. Just doing a bunch of counts!
- Will converge quickly. Requires less training data
- Can handle sparse matrices
- Can handle multiple classes well

How about numeric features?





Naïve Bayes: The Gaussian Approach

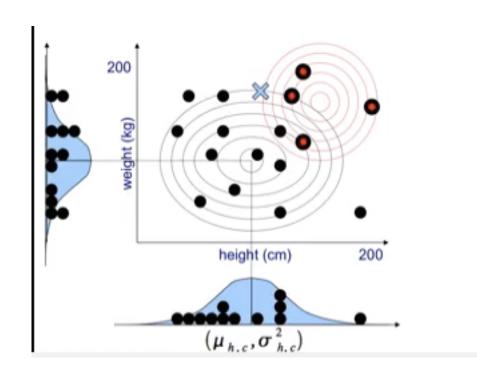
$$p(h_{x}|c) = \frac{1}{\sqrt{2\pi \sigma_{h,c}^{2}}} \exp{-\frac{1}{2} \left[\frac{(h_{x} - \mu_{h,c})^{2}}{\sigma_{h,c}^{2}} \right]}$$

$$p(w_{x}|c) = \frac{1}{\sqrt{2\pi \sigma_{w,c}^{2}}} \exp{-\frac{1}{2} \left[\frac{(w_{x} - \mu_{w,c})^{2}}{\sigma_{w,c}^{2}} \right]}$$

$$p(h_{x}|a) = \frac{1}{\sqrt{2\pi \sigma_{h,a}^{2}}} \exp{-\frac{1}{2} \left[\frac{(h_{x} - \mu_{h,a})^{2}}{\sigma_{h,a}^{2}} \right]}$$

$$p(w_{x}|a) = \frac{1}{\sqrt{2\pi \sigma_{w,a}^{2}}} \exp{-\frac{1}{2} \left[\frac{(w_{x} - \mu_{h,a})^{2}}{\sigma_{h,a}^{2}} \right]}$$

$$P(x|a) = p(h_{x}|a) p(w_{x}|a)$$



 $P(a|x) \sim P(x|a)*P(a)$

Flavors of Bayes in sklearn:

Numeric Features: Gaussian Naïve Bayes

Features that are 0 or 1 (and both matter): Bernoulli Naïve Bayes

Features that are count-like (and only non-zero matters): Multinomial Naïve Bayes

Which did we do?