

Baye's Theorem

Find Probability of event A Given that B even has already occurred,

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

Given that
↑

$$\therefore P(B|A) = \frac{P(B \cap A)}{P(A)} \quad \text{--- (II)}$$

From (I) and (II)

$$\begin{aligned} P(A \cap B) &= P(B \cap A) \\ &= P(A|B) P(B) = P(B|A) P(A) \end{aligned}$$

Bayes Theorem

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

Probability of Hypothesis
after evidence
observed

Probability of evidence
given
that hypothesis
true

Likelihood

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

Posterior
(Hypothesis)

Prior

marginal

probability
of given data
on evidence

evidence
/ Given data

Probability
of hypothesis
before evidence
observed

Face
card :- $4(K, Q, J)$

In card deck, Find $P(\text{King} | \text{Face}) = ?$

$$P(\text{King} | \text{Face}) = \frac{P(\text{Face} | \text{King}) \cdot P(\text{King})}{P(\text{Face})}$$

$$= \frac{\frac{4}{4} \cdot \frac{4}{52}}{\frac{12}{52}}$$

$$= \frac{1}{3}$$

Naive Bayes

$$P(y | x_1, \dots, x_n)$$

$$= \frac{P(x_1 | y) P(x_2 | y) \dots P(x_n | y) \times P_y}{P(x_1) P(x_2) \dots P(x_n)}$$

Q

Red = R

Sports = Sp

SU = SUV

D = Domestic

Y = Yellow

I = Imported

No	color x_1	Type x_2	Origin x_3	stolen? y
1	Red	Sports	D	Yes
2	R	Sp	D	No
3	R	Sp	D	Yes
4	Yellow	Sp	D	No
5	Y	Sp	I	yes
6	Y	SUV	I	No
7	Y	SU	I	Yes
8	Y	SU	D	no
9	R	SU	I	no
10	R	Sp	I	Yes

Prerequisite

∴ Each Feature must Independent

∴ all Feature must contribute Equally

Here

Not feature = 3 (x_1, x_2, x_3)

$x_1 = \text{color}$

$x_2 = \text{Type}$

$x_3 = \text{origin}$

$y = \text{stolen?}$

Now find if car has feature Red, SUV
and domestic. Is it stolen or not?

Ans:-

Step-1

Frequency and likelihood tables of color

Frequency
Table

		Stolen	
		Yes	No
color	Red	3	2
	Yellow	2	3

→

Likelihood
Table

		stolen	
		P(Yes)	P(No)
color	Red	$\frac{3}{5}$	$\frac{2}{5}$
	Yellow	$\frac{2}{5}$	$\frac{3}{5}$

Yes = 5
No = 5 } \rightarrow can we are dividing

Step-3 Frequency Table + Likelihood Table

Type	stolen		stolen	
	Yes	No	P(Yes)	P(No)
Spont	4	2	$\frac{4}{5}$	$\frac{2}{5}$
SUV	1	3	$\frac{1}{5}$	$\frac{3}{5}$

Step-3 Frequency + Likelihood Table origin

origin	stolen		stolen	
	Yes	No	P(Yes)	P(No)
Domestic	2	3	$\frac{2}{5}$	$\frac{3}{5}$
Imported	3	2	$\frac{3}{5}$	$\frac{2}{5}$

From Table's Found

$$P(\text{Red} | \text{Yes}) = 3/5$$

$$P(\text{SUV} | \text{Yes}) = 1/5$$

$$P(\text{Domestic} | \text{Yes}) = 2/5$$

$$P(\text{Yes}) = \frac{5}{10} = .5$$

Naive Bayes Formula

$$V_{NB}(y) = V_{NB} = \text{argmax}_y P(y) \prod_{i=1}^n P(x_i | y)$$

$$P(y | \frac{x_1 \dots x_n}{x}) =$$

$$P(\text{Yes} | x) = P(\text{Yes}) \times P(\text{Red} | \text{Yes}) \times P(\text{SUV} | \text{Yes}) \\ \times P(\text{Domestic} | \text{Yes})$$

$$= 0.5 \times 3/5 \times 1/5 \times 2/5 \\ = .024$$

\therefore Probability of stolen Yes if car is Red,
SUV and domestic = 0.24

Now,

$$P(\text{Red} | \text{No}) = 2/5$$

$$P(\text{SUV} | \text{No}) = 3/5$$

$$P(\text{Domestic} | \text{No}) = 3/5$$

$$P(\text{No}) = 5/10 = .5$$

$$P(\text{No} | \text{Red, SUV, Domestic})$$

$$= \frac{P(\text{No}) P(\text{Red} | \text{No}) P(\text{SUV} | \text{No}) P(\text{Domestic} | \text{No})}{P(\text{Red, SUV, Domestic})}$$

$$= .5 \times 2/5 \times 3/5 \times 3/5$$

$$= 0.072$$

Probability of car is not stolen

if Red, SUV, Domestic = 0.072

$$P(\text{No} | \text{Red, SUV, Domestic}) > P(\text{Yes} | \text{Red, SUV, Domestic})$$

\therefore if car is Red, SUV, Domestic

\therefore car is not stolen

Ans

— 0 —

Problem of Naive Bayes

Zero frequency problem

suppose if $P(\text{Red} | \text{No}) = 0$

then $P(\text{No} | \text{Red, SUV, Domestic})$
 $= 0$

How to solve Zero frequency Problem

if we get this situation like in Frequency Table:

	Yes	No
Red	0 ^{***}	3
yellow	2	3

Solution:- increase all value by 1 to avoid
and get rid of 0

	yes	no
Red	$0+1 = 1$	$3+1 = 4$
yellow	$2+1 = 3$	$3+1 = 4$