

Naive Bayes classifier

$$P(y=c|x) \propto \underline{P(y=c)} \cdot \prod_{j=1}^n P(x_j | y=c)$$

*

Day	Outlook	Temp	Humidity	Wind	PlayTennis
D1	Sunny	Hot	High	Weak	No
D2	Sunny	Hot	High	Strong	No
D3	Overcast	Hot	High	Weak	Yes
D4	Rain	Mild	High	Weak	Yes
D5	Rain	Cool	Normal	Weak	Yes
D6	Rain	Cool	Normal	Strong	No
D7	Overcast	Cool	Normal	Strong	Yes
D8	Sunny	Mild	High	Weak	No
D9	Sunny	Cool	Normal	Weak	Yes
D10	Rain	Mild	Normal	Weak	Yes
D11	Sunny	Mild	Normal	Strong	Yes
D12	Overcast	Mild	High	Strong	Yes
D13	Overcast	Hot	Normal	Weak	Yes
D14	Rain	Mild	High	Strong	No

$$c \in \{No, Yes\}$$

$$P(y=Yes) = \frac{9}{14} \checkmark$$

$$P(y=No) = \frac{5}{14} \checkmark$$

Outlook

	Y	N
Sunny	2/9	3/5
Overcast	4/9	0
Rain	3/9	2/5

$$P(\text{outlook} = \text{sunny} | y=Y)$$

Temp

	Y	N
hot	2/9	2/5
mild	4/9	2/5
cold	3/9	1/5

Humidity

	Y	N
high	3/9	4/5
normal	6/9	1/5

Windy

	Y	N
Strong	3/9	3/5
Weak	6/9	2/5

{Outlook = sunny, Temperature = cool, Humidity = high, Wind = strong}

$$\begin{aligned}
 P(y=Yes|x) &= P(y=Yes) \cdot P(\text{outlook}=\text{sunny} | y=Yes) \cdot \\
 &\quad P(\text{temp}=\text{cold} | y=Yes) \cdot \\
 &\quad P(\text{Humidity}=\text{high} | y=Yes) \cdot \\
 &\quad P(\text{wind}=\text{strong} | y=Yes)
 \end{aligned}$$

$$= \frac{9}{14} \cdot \frac{2}{9} \cdot \frac{2}{9} \cdot \frac{2}{9} \cdot \frac{3}{9}$$

$$= \frac{1}{7} \cdot \frac{1}{3 \cdot 3 \cdot 3} = \frac{1}{189} = 0.0053$$

$$\begin{aligned}
 P(y=No|x) &= P(y=No) \cdot P(\text{outlook}=\text{sunny} | y=No) \cdot \\
 &\quad P(\text{temp}=\text{cold} | y=No) \cdot \\
 &\quad P(\text{Humidity}=\text{high} | y=No) \cdot \\
 &\quad P(\text{wind}=\text{strong} | y=No)
 \end{aligned}$$

$$= \frac{5}{14} \cdot \frac{3}{5} \cdot \frac{1}{5} \cdot \frac{4}{5} \cdot \frac{3}{5}$$

$$= \frac{18}{875} = 0.0206$$

Belongs to class NO.

Decision Trees

↳ supervised Algo

↳ Classification & Regression

$y \in \text{discrete set}$

$y \in \mathbb{R}$

x values / features

↳ discrete values

$x_1: \text{outlook} \in \{\text{Sunny, overcast, Rainy}\}$

$x_2: \text{humidity} \in \{\text{High, Normal}\}$

$x_3: \text{wind} \in \{\text{strong, weak}\}$

$x_4: \text{temperature} \in \{\text{Hot, Moderate, Cold}\}$

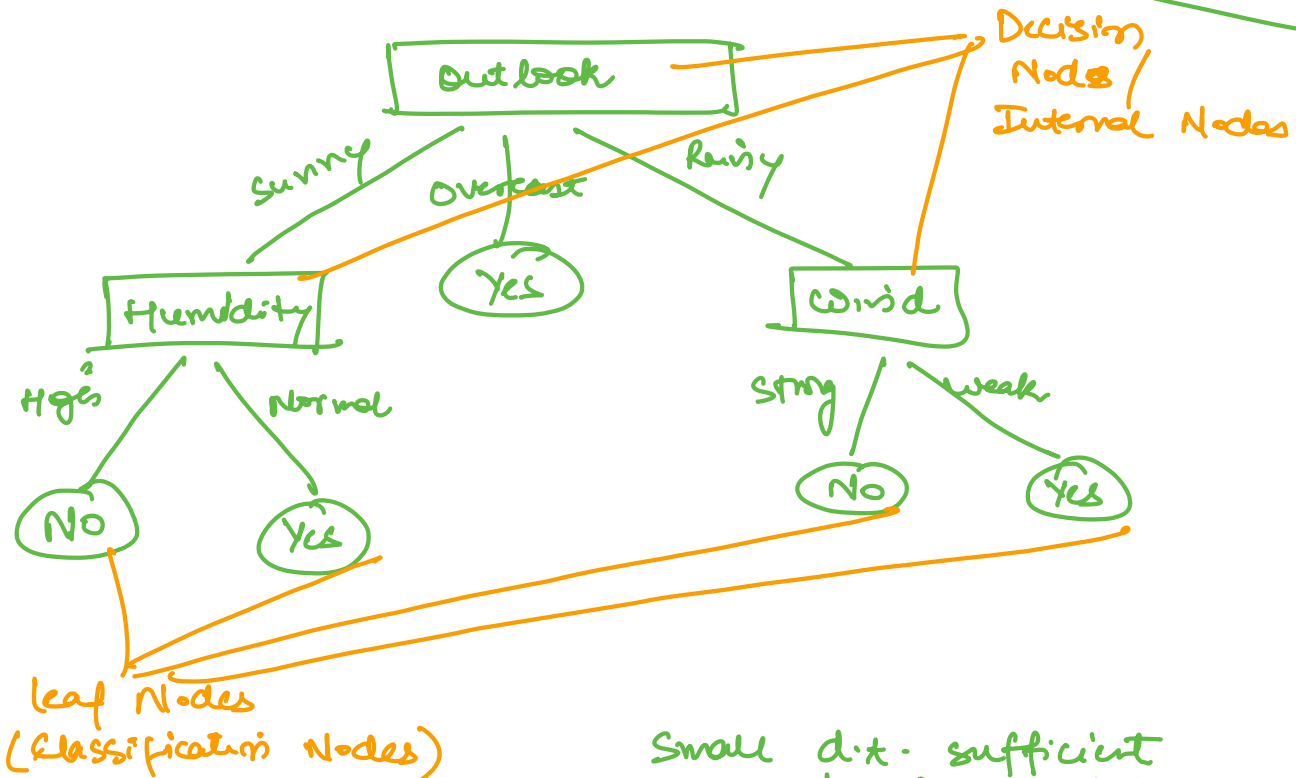
Discrete
↳ Continuous / Numerical

0, 1, 2, ...

One hot encoding

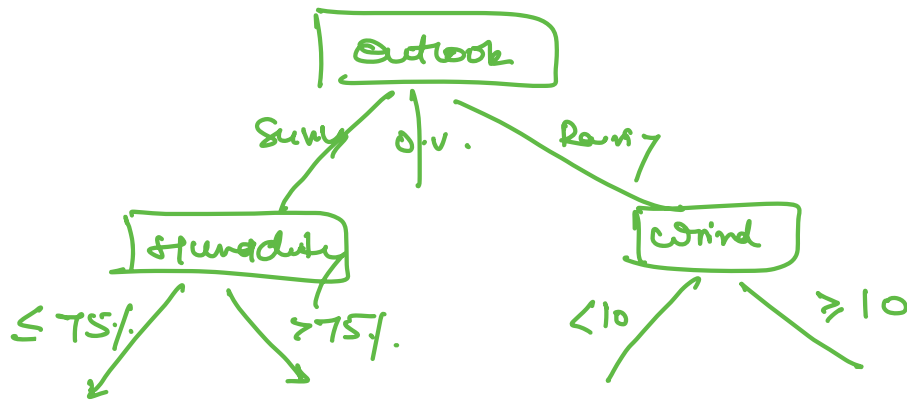
$x_j = \{\text{hot, moderate, cold}\}$

1 0 0
0 1 0
0 0 1

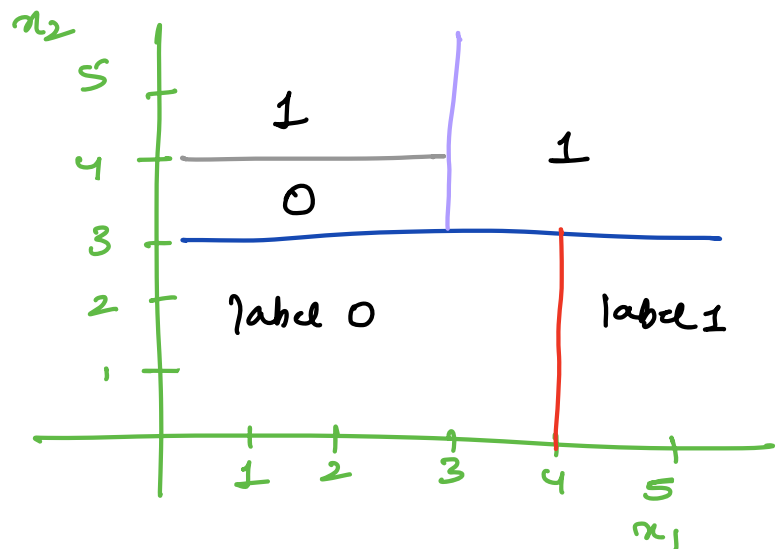
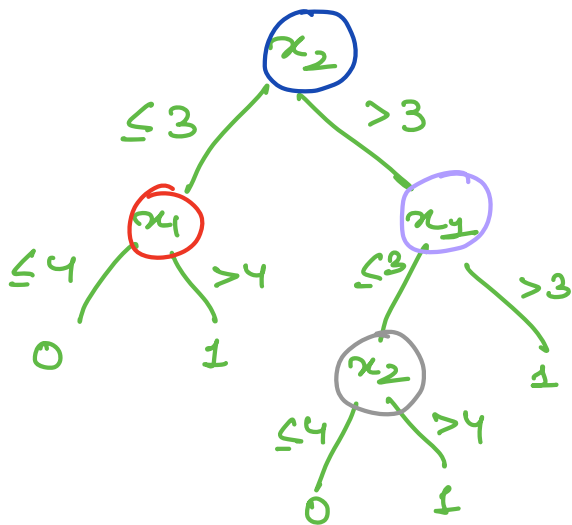


Small d.t. sufficient enough to fit the data.

* DT can handle continuous values



* In continuous values decision surface consist of axis parallel lines (Rectangles)



node multiple comp?

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$2^3 = 8$

2^{20}

BUILD A DECISION TREE?

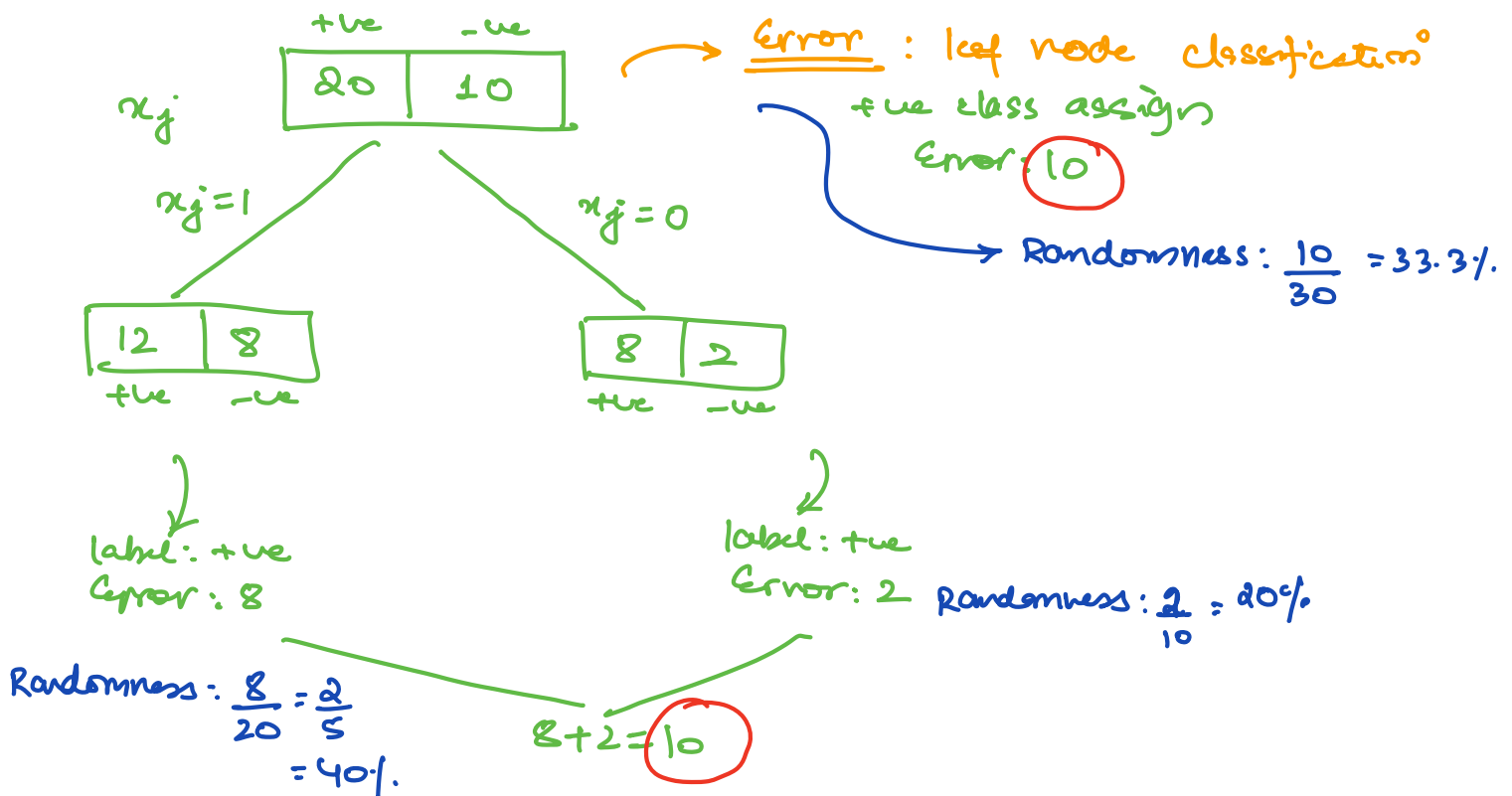
come at a node

↳ ① data is "pure"

↳ make it a leaf node



Attribute to split on?



Entropy: Metric to measure randomness

(Error is not ↓ but entropy of the system will go down)

$$y \in \{1, \dots, K\}$$

$$P(y=k) = p_k$$

$$H(y) = - \sum_{k=1}^K p_k \log p_k$$

Entropy of random variable y

$$- E(\log p_k)$$

Boolean case: $y \in \{0, 1\}$

p_0, p_1

$$p_0 + p_1 = 1$$

$$H(y) = -(p_0 \log p_0 + p_1 \log p_1) \\ = -(p_1 \log p_1 + (1-p_1) \log (1-p_1))$$

$$p \rightarrow 0 \quad p \log p \rightarrow 0 \quad \rightarrow \frac{\log p}{1/p} = \frac{\frac{\partial}{\partial p}(\log p)}{\frac{\partial}{\partial p}(1/p)} = \frac{1/p}{-1/p^2} = -p \rightarrow 0$$

$$p \rightarrow 0 \quad p \log p \rightarrow 0$$

$$p \rightarrow 1 \quad p \log p \rightarrow 0$$

→ maxima, minima?

$$\frac{d}{dp_1} (p_1 \log p_1 + (1-p_1) \log (1-p_1))$$

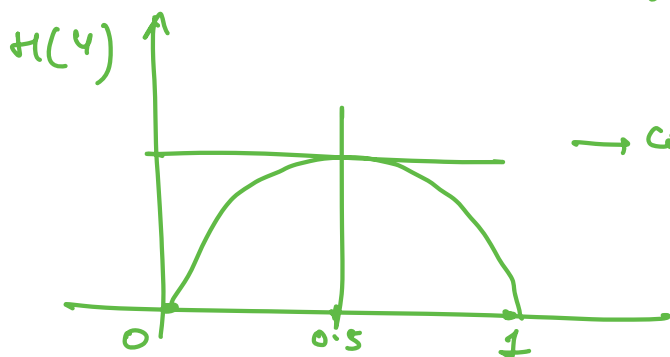
$$\log p_1 + \frac{p_1}{p_1} - \frac{(1-p_1)}{(1-p_1)} - \log(1-p_1)$$

$$\log p_1 + 1 - 1 - \log(1-p_1) = 0$$

$$\log p_1 = \log(1-p_1)$$

$$p_1 = 1-p_1$$

$$2p_1 = 1 \Rightarrow p_1 = 0.5 = 1/2$$



→ concave f₂ⁿ

$$Y \in \{1, \dots, K\}$$

$$H(Y) = - \sum_{k=1}^K p_k \log p_k \quad \text{is maximum at } p_k = 1/K \quad \forall k$$

$H(Y) \rightarrow$ Entropy is maximum when our distribution is uniform

Goal: reduce Entropy of class labels.

Before split

20	10
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 $H(Y) = - \left(\frac{20}{30} \log \frac{20}{30} + \frac{10}{30} \log \frac{10}{30} \right)$

$x_j = 1$

12	8
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\downarrow

 $H(Y|x_j=1) = - \left(\frac{12}{20} \log \frac{12}{20} + \frac{8}{20} \log \frac{8}{20} \right)$

$x_j = 0$

8	2
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$\rightarrow H(Y|x_j=0) = - \left(\frac{8}{10} \log \frac{8}{10} + \frac{2}{10} \log \frac{2}{10} \right)$

Combine:

$$H(Y|x_j) = \sum_g P(x_j = g) H(Y|x_j = g)$$

$$= P(x_j = 1) \cdot H(Y|x_j = 1) + P(x_j = 0) \cdot H(Y|x_j = 0)$$

$$= \frac{20}{30} \cdot \left(\frac{12}{20} \log \frac{12}{20} + \frac{8}{20} \log \frac{8}{20} \right) +$$

$$\frac{10}{30} \left(\frac{8}{10} \log \frac{8}{10} + \frac{2}{10} \log \frac{2}{10} \right)$$

After split

$$\begin{aligned} \text{Mutual Information} &= H(Y) - H(Y|X_j) \\ MI(Y, X_j) &= \end{aligned}$$

less entropy \rightarrow Entropy $\downarrow \rightarrow$ Pure Info
 MI maximize

Gini Index:

$$H(Y) = - \sum_{k=1}^r \underline{p_k} \log \underline{p_k}$$

$$p_k = P(Y=k)$$

$$Gini(Y) = 1 - \sum_{k=1}^r \underline{p_k}^2$$

\swarrow
 $\underline{p_k} \cdot \underline{p_k}$

Earlier there was $\log p_k$
 now we have p_k instead

\rightarrow DT Q's
 \rightarrow Metrics

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2hrs