

So the problem that we want to solve now is basically finding out

$$P(X = x / y = a_i)$$

That in itself is not an easy problem to solve,

So $X = x$, what does this mean? so our input is 2 dimensional, it has few features, lets assume n features.

This actually means the probability $P((f_1, f_2, f_3 \dots f_n) = (x_1, x_2, x_3 \dots x_n) / y = a_i)$. Now lets come to the part where this classifier is called *Naive Bayes* Classifier.

It makes a very strong assumption(Naive Assumption) that lets assume that all the features are independent of each other.

And for Independent events, for eg what is the probability that A happens and B happens $P(A \cap B)$ if A and B are independent of each other, this probability will be $P(A) * P(B)$.

Thats like saying what is the probability that I tossed a coin, get a head, and the next time I tossed a coin I get tails.

Both these events are independent of each other.

The probability that first time I get a head and the second time I get a tail, what you can do is given these two events are independent of each other is $P(1st = Head) * P(2nd = tail) = 1/2 * 1/2$ which is 0.25 .

Similarly here if we assume that all the features are independent of each other, the probability $P((f_1, f_2, f_3 \dots f_n) \text{ is equal to } P(f_1 = x_1 / y = a_i) * P(f_2 = x_2 / y = a_i) * P(f_3 = x_3 / y = a_i) \dots P(f_n = x_n / y = a_i)$

. So we are assuming all the features are independent of each other and given the fact they are independent of each other, we can just multiply these probabilities without worrying about if one happening tells me more about the other has happened or not. So *Naive Bayes* is called *Naive* because in reality, that's not going to be the case. These features are going to be dependent upon each other, most of dataset won't have property of Independence of the features that we have. That's the reason we call it *Naive Bayes*. So,

$$P(X = x / y = a_i) = \prod_{j=1}^n P(f_j = x_j / y = a_i)$$

$$\text{So for } P(X = x / y = a_i) * P(y = a_i),$$

$P(X = x / y = a_i) * P(y = a_i) = \prod_{j=1}^n P(f_j = x_j / y = a_i) * P(y = a_i)$. So now we don't have to worry about $P(X = x / y = a_i)$, we have to worry about Individual features to find out the final no that we want to calculate instead of all features combined.

We will find out abt these individual features next.