

Input data  $S = (X, Y)$

Randomly split  $S$  into two parts:  $S_1, S_2$

Estimate Naive Bayes feature transformer  $NB(x)$  on  $S_1$

Denote the feature transformer estimator by:

$$\widehat{NB}(x) = (\widehat{NB}_1(x_1), \widehat{NB}_2(x_2) \dots \widehat{NB}_p(x_p))$$

Conduct feature transformation on  $S_2$  using:

$$x_j^{(2)'} = \widehat{NB}_j x_j^{(2)'}, j=1,2,\dots,p$$

New Data with Naïve Bayes features

$$Z = (X^{(2)'}, Y^{(2)})$$