

# Simon Fraser University

## Assignment 2 - CMPT 741 — Data Mining, Fall 2019

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### 1. Proof:

1.1. Given:

Good Class	Bad Class
$P(\text{Creditworthiness} = \text{good}) = 0.4$	$P(\text{Creditworthiness} = \text{bad}) = 0.6$
$P(\text{Age} = \text{young}   C = \text{good}) = 0.5$	$P(\text{Age} = \text{young}   C = \text{bad}) = 0.5$
$P(\text{Age} = \text{medium}   C = \text{good}) = 0.0$	$P(\text{Age} = \text{medium}   C = \text{bad}) = 0.34$
$P(\text{Age} = \text{old}   C = \text{good}) = 0.5$	$P(\text{Age} = \text{old}   C = \text{bad}) = 0.16$
$P(\text{Salary} = \text{low}   C = \text{good}) = 0.0$	$P(\text{Salary} = \text{low}   C = \text{bad}) = 0.5$
$P(\text{Salary} = \text{medium}   C = \text{good}) = 0.75$	$P(\text{Salary} = \text{medium}   C = \text{bad}) = 0.34$
$P(\text{Salary} = \text{high}   C = \text{good}) = 0.25$	$P(\text{Salary} = \text{high}   C = \text{bad}) = 0.16$
$P(\text{City} = \text{Vancouver}   C = \text{good}) = 0.25$	$P(\text{City} = \text{Vancouver}   C = \text{bad}) = 0.5$
$P(\text{City} = \text{Burnaby}   C = \text{good}) = 0.0$	$P(\text{City} = \text{Burnaby}   C = \text{bad}) = 0.34$
$P(\text{City} = \text{Coquitlam}   C = \text{good}) = 0.5$	$P(\text{City} = \text{Coquitlam}   C = \text{bad}) = 0.0$
$P(\text{City} = \text{Richmond}   C = \text{good}) = 0.25$	$P(\text{City} = \text{Richmond}   C = \text{bad}) = 0.16$

*Required:* Predict the class label (Creditworthiness) using Naïve Bayes classifier for an unseen client with Age = young, Salary = low and City = Vancouver

We need to calculate two conditional probabilities:

$$P(\text{Creditworthiness} = \text{good} | \text{age} = \text{young}, \text{salary} = \text{low and city} = \text{vancouver})$$
$$P(\text{Creditworthiness} = \text{bad} | \text{age} = \text{young}, \text{salary} = \text{low and city} = \text{vancouver})$$

Using decision rule of the Naive Bayes-Classifier

$$\operatorname{argmax}_{c_j \in C} P(c_j) \cdot \prod_{i=1}^d P(x_i | c_j)$$

The probability for credit = good when age = young, salary = low and city = Vancouver would be:

$$\begin{aligned}
 &P(\text{Creditworthiness} = \text{good} | \text{age} = \text{young}, \text{salary} = \text{low and city} = \text{vancouver}) \\
 &= P(\text{credit} = \text{good}) \cdot P(\text{Age} = \text{young} | C = \text{good}) \cdot P(\text{Salary} = \text{low} | C = \text{good}) \\
 &\quad \cdot P(\text{City} = \text{Vancouver} | C = \text{good}) \\
 &= 0.4 * 0.5 * 0.0 * 0.25 \\
 &= 0.0
 \end{aligned}$$

The probability for credit = bad when age = young, salary = low and city = Vancouver would be:

$$\begin{aligned}
 &P(\text{Creditworthiness} = \text{bad} | \text{age} = \text{young}, \text{salary} = \text{low and city} = \text{vancouver}) \\
 &= P(\text{credit} = \text{bad}) \cdot P(\text{Age} = \text{young} | C = \text{bad}) \cdot P(\text{Salary} = \text{low} | C = \text{bad}) \\
 &\quad \cdot P(\text{City} = \text{Vancouver} | C = \text{bad}) \\
 &= 0.6 * 0.5 * 0.5 * 0.5 \\
 &= 0.075
 \end{aligned}$$

Since

$$\begin{aligned}
 &P(\text{Creditworthiness} = \text{bad} | \text{age} = \text{young}, \text{salary} = \text{low and city} = \text{vancouver}) > \\
 &P(\text{Creditworthiness} = \text{good} | \text{age} = \text{young}, \text{salary} = \text{low and city} = \text{vancouver})
 \end{aligned}$$

The predict class label (Creditworthiness) using Naïve Bayes classifier for an unseen client with Age = young, Salary = low and City = Vancouver would be **bad**.

- 1.2. Required: Probability of observing a client with Age = old, Salary = medium and City = Vancouver

Since there is no conditional probability among each parameter, the probability for

$$\begin{aligned}
 &P(\text{age} = \text{old}, \text{salary} = \text{medium and city} = \text{vancouver}) \\
 &= P(\text{Creditworthiness} = \text{bad} | \text{age} = \text{old}, \text{salary} = \text{medium and city} = \text{vancouver}) \\
 &+ P(\text{Creditworthiness} = \text{good} | \text{age} = \text{old}, \text{salary} = \text{medium and city} = \text{vancouver})
 \end{aligned}$$

$$\begin{aligned}
 &P(\text{Creditworthiness} = \text{good} | \text{age} = \text{old}, \text{salary} = \text{medium and city} = \text{vancouver}) \\
 &= P(\text{credit} = \text{good}) \cdot P(\text{Age} = \text{old} | C = \text{good}) \cdot P(\text{Salary} = \text{medium} | C = \text{good}) \\
 &\quad \cdot P(\text{City} = \text{Vancouver} | C = \text{good}) \\
 &= 0.4 * 0.5 * 0.75 * 0.25 \\
 &= 0.0375
 \end{aligned}$$

$$\begin{aligned}
 &P(\text{Creditworthiness} = \text{bad} | \text{age} = \text{old}, \text{salary} = \text{medium and city} = \text{vancouver}) \\
 &= P(\text{credit} = \text{bad}) \cdot P(\text{Age} = \text{old} | C = \text{bad}) \cdot P(\text{Salary} = \text{medium} | C = \text{bad}) \\
 &\quad \cdot P(\text{City} = \text{Vancouver} | C = \text{bad}) \\
 &= 0.6 * 0.16 * 0.34 * 0.5 \\
 &= 0.01632
 \end{aligned}$$

$$\begin{aligned}
 &P(\text{age} = \text{old}, \text{salary} = \text{medium and city} = \text{vancouver}) = 0.0375 + 0.01632 \\
 &= 0.05382
 \end{aligned}$$

Probability of observing a client with Age = old, Salary = medium and City = Vancouver is **0.05382**

2.

- 2.1. We would be using self-training (the simplest form of semi-supervised classification) in this situation. We would first build a classifier using the provided labeled dataset (L). Once we have a classifier, we will try to label the entire unlabeled dataset (U). From this newly labeled dataset (P) we will select the tuple (t) with the highest confident label prediction and add it to the set of labeled data (L). We will keep repeating this process using new labeled dataset (L + t), until we are able to label all the data points in U.

## 2.2. Proposed Algorithm

**Input:** Labeled dataset (L) , Unlabeled dataset (U)

**Output:** U' (the class labels for all examples in U)

**Algorithm:**

**Classification (labeled dataset L, unlabeled dataset U):**

$U' = \{\}$       *# Initialize empty set U'*

$P = \{\}$       *# Initialize empty set P*

repeat until  $U = \emptyset$ :

$h = \text{TrainClassifier}(\text{labeled dataset } L)$  *# h is the classifier trained on*

    for every data point ( $t_i$ ) in unlabeled dataset U:

*# get the labeled data point and confidence for each  $t_i$*

$t_i'(\text{labeled datapoint}), \epsilon_{\text{confidence of the prediction}} = \text{Classifier}(t_i, h)$

*# add this labeled data point and confidence to P*

$P = P \cup (t_i'(\text{labeled datapoint}), \epsilon_{\text{confidence of the prediction}})$

*# out of all the newly labeled data P select one data point  $t_i$  with highest  $\epsilon_{\text{cop}}$*

$t = t_i'$  in P having the maximim  $\epsilon_{\text{confidence of the prediction value}}$

$P = \{\}$       *# Reinitialize P*

$L = L + t$       *# Add t to our labeled dataset L*

$U = U - t$       *# Remove t from unlabeled dataset*

$U' = U' \cup t$       *# Add the newly labeled data point to U'*

return  $U'$       *# U' has all the newly labeled data points*