

Naive Bayes



**Do Italian guys
love football?**

I don't like football!

How many italian guys you know?

What happens if you meet other 20
Italian guys who don't love football?

Prior belief

Evidence

Posterior belief

Prior belief = “italian guys love football”
(very strong)

Evidence = “Edo doesn’t love football”

Posterior belief = “italian guys love
football” (less strong)

Posterior = Update(Prior, Evidence)

What's this?!



Posterior = Update(Prior, Evidence)

Solution:

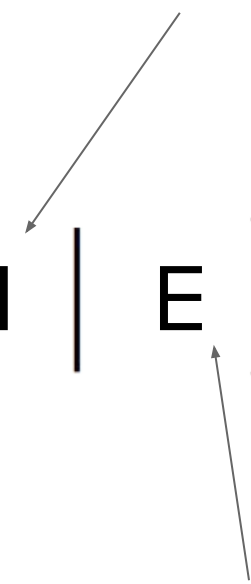
Bayes Theorem

$P(\text{play tennis} \mid \text{weather}=\text{overcast})$

=

Conditional probability

Hypothesis



The diagram consists of two arrows. One arrow originates from the word 'Hypothesis' and points to the 'H' in the numerator's conditional probability term $p(E | H)$. The other arrow originates from the word 'Evidence' and points to the 'E' in the denominator $p(E)$.

$$p(H | E) = \frac{p(E | H) p(H)}{p(E)}$$

Evidence

$$P(\text{DRUNK} | \text{POSITIVE}) = \frac{P(\text{POSITIVE} | \text{DRUNK}) P(\text{DRUNK})}{P(\text{POSITIVE})}$$

Posterior

Likelihood

Prior

$$P(\text{DRUNK} | \text{POSITIVE}) = \frac{P(\text{POSITIVE} | \text{DRUNK}) P(\text{DRUNK})}{P(\text{POSITIVE})}$$

Normalization

QUIZ

Example: Rare Disease

Predicted

Real

	negative	positive
No disease	90	10
disease	5	95

Is the model good?

Incidence on the population

=

$$1/100,000 = 0.001\%$$

Taken a random guy from the street, if he's positive to the test, what is the probability that he has the disease?

80%? 5%?

$$P(\text{disease} \mid \text{positive}) = ?$$

$P(\text{disease} \mid \text{positive})$

$=$

$P(\text{disease}) * P(\text{positive} \mid \text{disease})$

$P(\text{positive})$

P(disease | positive)

$$0.00001 \quad = \quad 95 / 100 = 0.95$$

P(disease) * P(positive | disease)

P(positive)

$$(95+10) / (200) = 0.52$$

$P(\text{disease} \mid \text{positive})$








$=$

0.0018%

Bayes Classifier

$P(\text{class}=\text{apple} \mid \text{color}=\text{red}) ?$

$P(\text{class}=\text{pear} \mid \text{color}=\text{red}) ?$

Color (feature)	Fruit (class)
red	apple 
red	apple 
yellow	apple 
red	pear 
yellow	pear 
yellow	pear 
yellow	pear 

$$P(\text{apple} \mid \text{red}) = p(\text{apple}) * p(\text{red} \mid \text{apple}) / p(\text{red})$$

$$P(\text{pear} \mid \text{red}) = p(\text{pear}) * p(\text{red} \mid \text{pear}) / p(\text{red})$$

$$P(\text{apple} \mid \text{red}) = 3/4$$

$$P(\text{pear} \mid \text{red}) = 1/4$$

Naive Bayes Classifier

$P(\text{class}=\text{apple} \mid \text{color}=\text{red}, \text{width}=5\text{cm})$

Naive

=

It assumes features are independent

Strong assumption!

In practice

The model works even when the
assumption is violated

**When is Naive
Bayes good?**

1 - Quick

2 - Good for text

In general not very performing
(Like Knn, Logistic Regression, etc.)

Naive Bayes In Sklearn

1. Multi-variate Bernoulli
2. Multinomial
3. Gaussian

Multi-variate Bernoulli

Binary features (i.e., 0s and 1s)

Binary bag of words

Multinomial Naive Bayes

Discrete counts.

Traditional Bag of Words

Gaussian

Normally Distributed features

E.g. Iris dataset - sepal width, petal width,
sepal length, petal length

SKIP

Generative vs. Discriminative