

## 1. Problem

Finished follows problems by the algorithm in class

- ① 1D 2-class Gaussian discriminant analysis
- ② nD 2-class Gaussian discriminant analysis
- ③ nD k-class Gaussian discriminant analysis
- ④ Naive Bayes with Bernoulli features
- ⑤ Naive Bayes with Binomial features

## 2. Proposed Solution

- ① 1D 2-class Gaussian discriminant analysis

Get model parameters using follow equation:

$$u = \frac{1}{m} \sum x^{(i)}$$
$$\sum = \frac{1}{m} (x^{(i)} - u)(x^{(i)} - u)^T$$

Discriminant Function:

$$g_i(x) = P(y = i | x) = \log\left(\frac{1}{2\pi}\right) - \log(\sigma_i) - \frac{1}{2} \frac{(x - u_i)^2}{\sigma_i^2} + \log(p | y = i)$$

Confusion Matrix

	P	N
P	TP	FP
N	FN	TN

$$\text{Precision} = \frac{TP}{TP + FP}$$

$$\text{Recall} = \frac{TP}{TP + FN}$$

$$\text{Accuracy} = \frac{TP + TN}{TP + FP + FN + TN}$$

- ② nD K-class(2-class)Gaussian discriminant analysis

$$m_i = \sum_{j=1}^m 1(y^{(j)} = i)$$

$$u_i = \frac{1}{m} \sum_{j=1}^m 1(y^{(j)} = i) x^{(j)}$$

$$\sum_i = \frac{1}{m_i} \sum_{j=1}^m 1(y^{(j)} = i) (x^{(j)} - u_i)(x^{(j)} - u_i)^T$$

Discriminant Function:

$$g_i(x) = P(y = i | x) = \log\left(\frac{1}{2\pi}\right) - \log(\sigma_i) - \frac{1}{2} \frac{(x - u_i)^2}{\sigma_i^2} + \log(p | y = i)$$

Precision

	C1	C2	C3	...	Cn
C1					
C2					
C3					
.					
.					
.					
Cn					

$$\text{Precision (Ci)} = \frac{c_{ii}}{\sum_{ij} c_{ij}}$$

$$\text{Recall (Ci)} = \frac{c_{ii}}{\sum_j c_{ij}}$$

$$\text{F-Measure} = 2 \frac{\text{precision} \times \text{recall}}{\text{precision} + \text{recall}}$$

③ Naive Bayes

Classification

Find :p(y=j|x)

X1 X2 X3 ... Xm	Y1
X <sub>m+1</sub> X <sub>m+2</sub> ... X <sub>k</sub>	Y2
...	...

Bayes rule

$$p(y = j | x) = \frac{p(y = j, x)}{p(x)} = \frac{p(x | y = j)p(y = j)}{p(x)} = \frac{p(x | y = j)p(y = j)}{\sum p(x | y = j)p(y = j)}$$

### 3. Implementation Detail

#### For Gaussian Discriminant

- ① Read data  

```
Iris <- iris[1:100,4:5]
Iris <- droplevels(Iris)
```
- ② using linear Discriminant Analysis get model  

```
model <- lda(Species ~ ., data = Iris)
```
- ③ get prediction  

```
pred <- predict(model, Iris[,1:2])
```

```

yhat=apply(pred$posterior,1,which.max)
④ get confusion matrix
table(yhat, Iris[,2])
⑤ Get precision recall
pred <- prediction(pred$posterior[,1],y)
perf <- performance(pred, "prec","rec")
plot(perf, xlim = c(0,1), ylim = c(0,1))
⑥ Get F-measure
fmeasure <- performance(pred,"f")
plot(fmeasure)
⑦ Get Accuracy
accuracy <- performance(pred,"acc")
plot(accuracy)
⑧ Cross Validation
For Naive Bayes with Bernoulli feature
① Read Data
SPEC <- read.table("F:/SPEC.data",sep=",")# 23 columns
SPEC <- droplevels(SPEC)
② Get Bayes model
model<-naiveBayes(SPEC[,1:22], SPEC[,23])
③ Get Prediction
yhat = predict(model, SPEC[,23])
④ Get precision recall
yhat = predict(model, SPEC[,23],type="raw")
pred <- prediction(yhat[,1],y)
perf <- performance(pred, "prec","rec")
⑤ Get f-measure
fmeasure <- performance(pred,"f")
plot(fmeasure)
⑥ Get accuracy
accuracy <- performance(pred,"acc")
For Naive Bayes with Binomial feature
① Read Data
Toe <- read.table("F:/TOE.data",sep=",")# 23 columns
Toe <- droplevels(Toe)
② Get naiveBayes model
model<-naiveBayes(Toe[,1:9], Toe[,10])
③ Get Prediction
yhat = predict(model, Toe[,10])
④ Get precision recall
yhat = predict(model, Toe[,10],type="raw")
pred <- prediction(yhat[,1],y)
perf <- performance(pred, "prec","rec")
⑤ Get f-measure

```

```
fmeasure <- performance(pred,"f")
plot(fmeasure)
⑥ Get accuracy
accuracy <- performance(pred,"acc")
```

## 4. Results and discussion

### 1D 2-Class Gaussian discriminant analysis

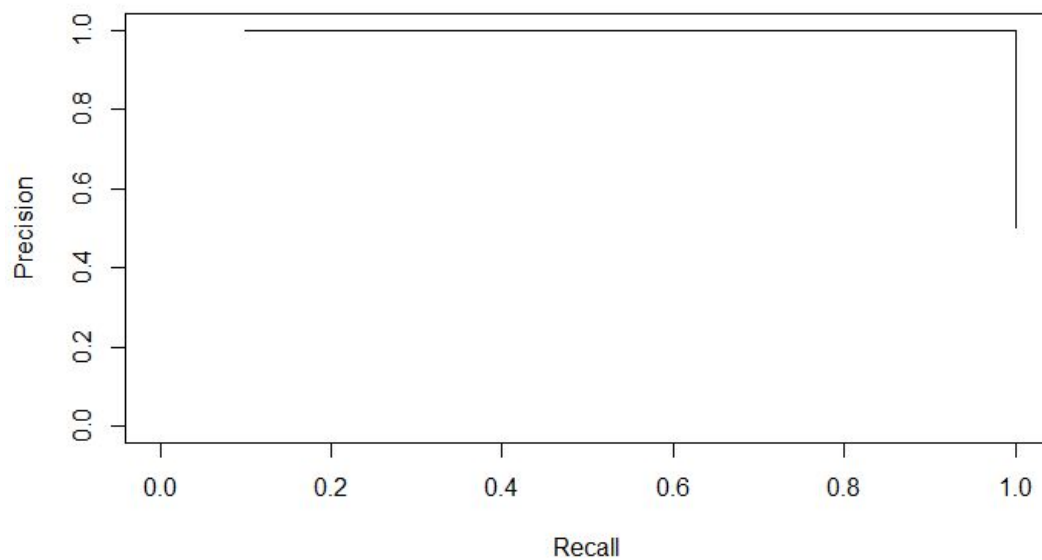
Confusion Matrix

yhat	setosa	versicolor
1	50	0
2	0	50

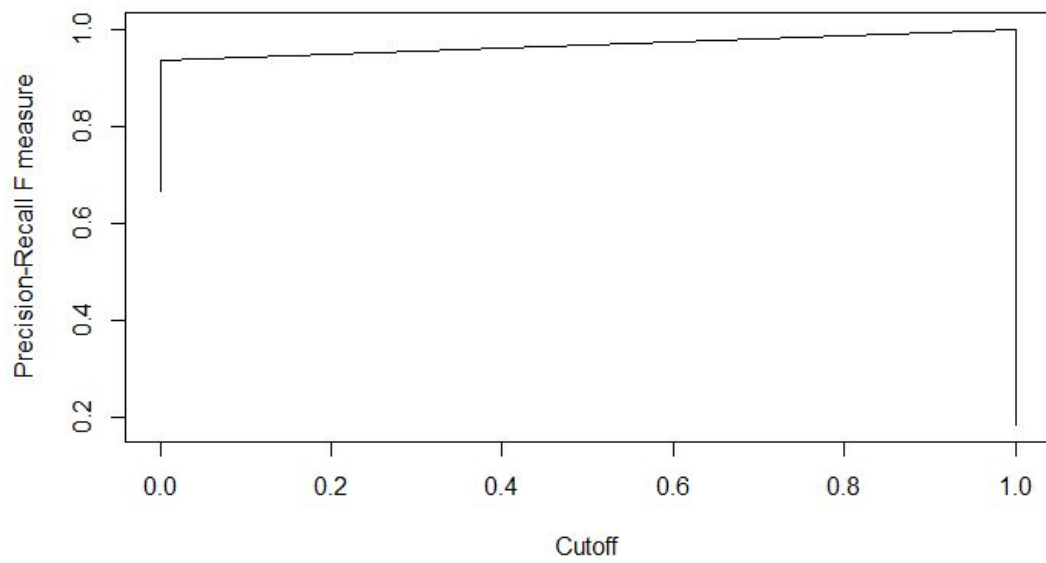
Cross Validation

yhat	setosa	versicolor
1	50	0
2	0	50

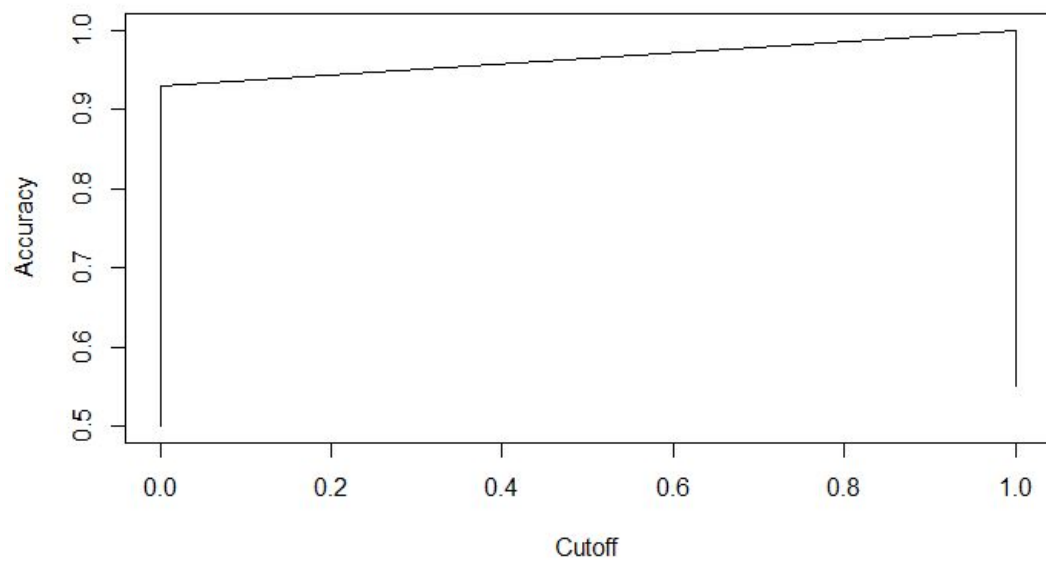
Precision , recall



F-measure



Accuracy



### n D 2-Class Gaussian discriminant analysis

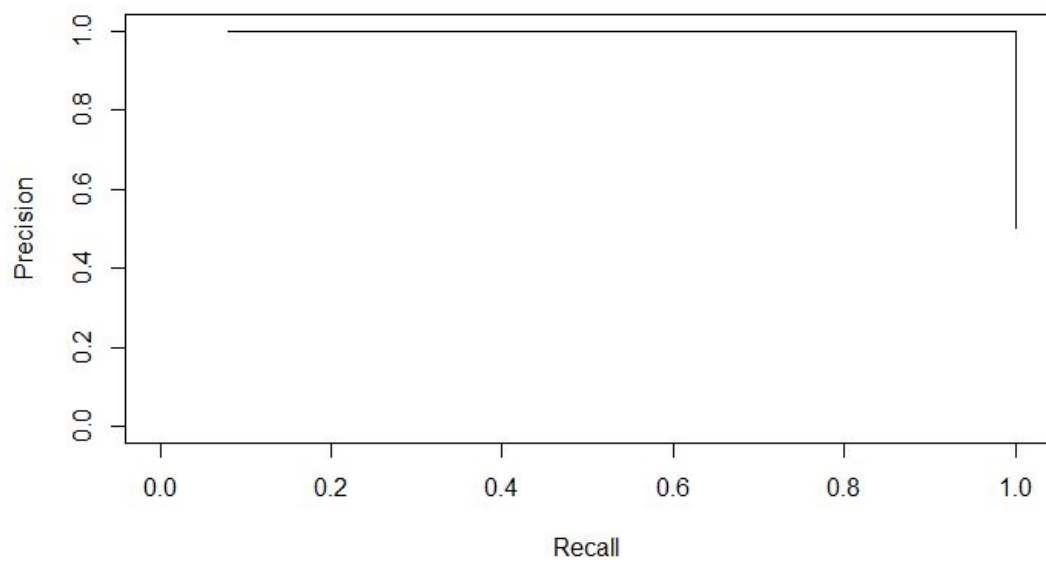
Confusion matrix

yhat	setosa	versicolor
1	50	0
2	0	50

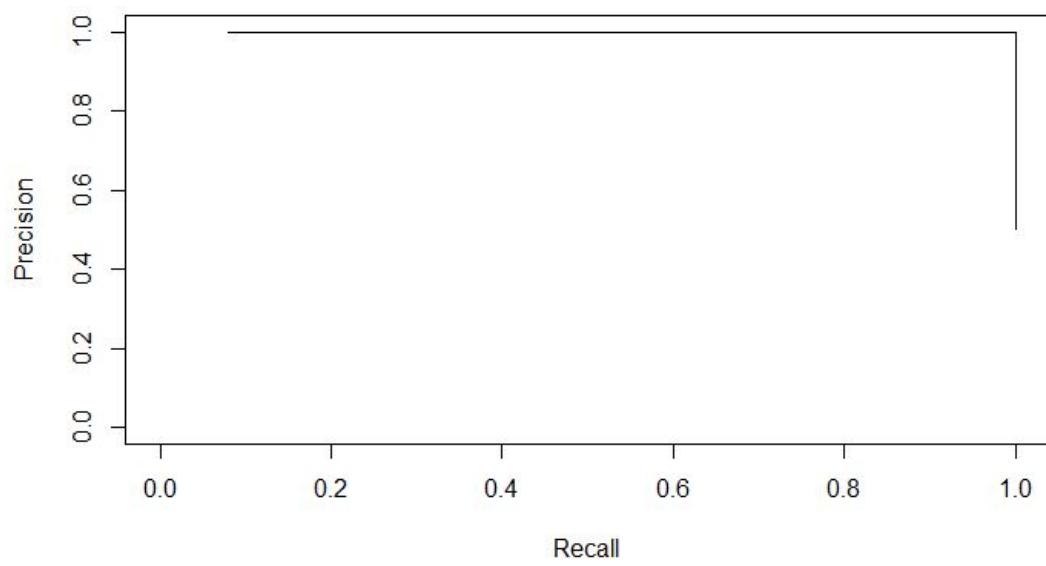
Cross Validation

yhat	setosa	versicolor
1	50	0
2	0	50

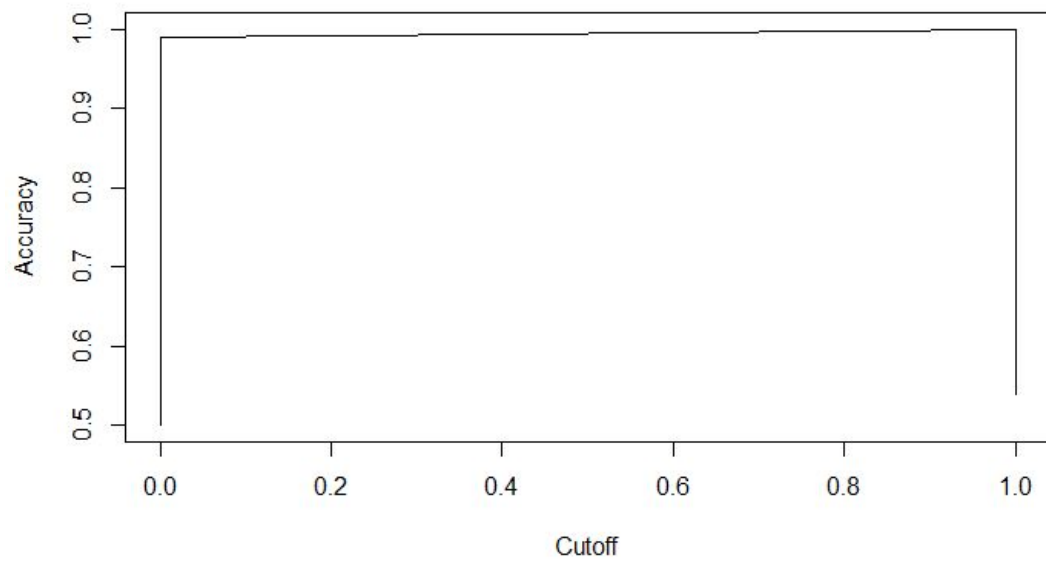
Precision , Recall



F-measure



Accuracy



### n D K-Class Gaussian discriminant analysis

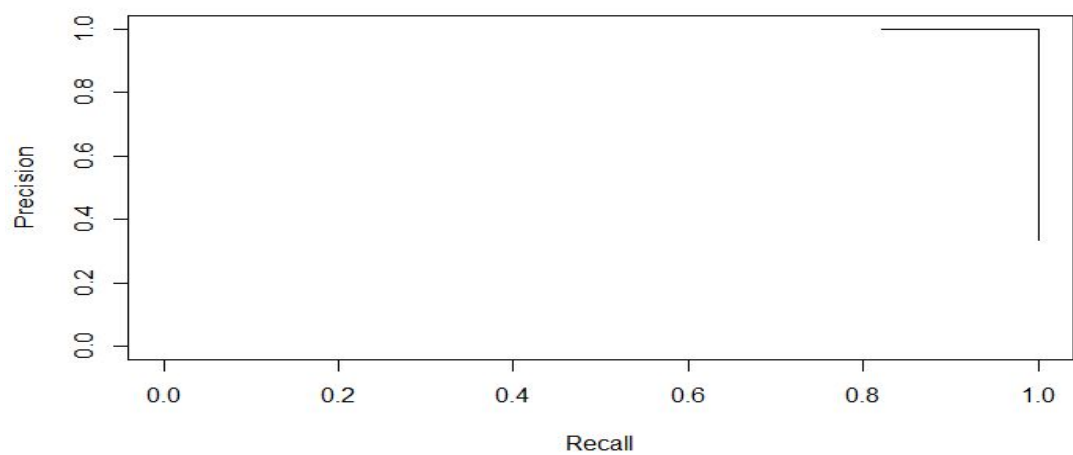
Confusion matrix

yhat	setosa	versicolor	virginica
1	50	0	0
2	0	48	1
3	0	2	49

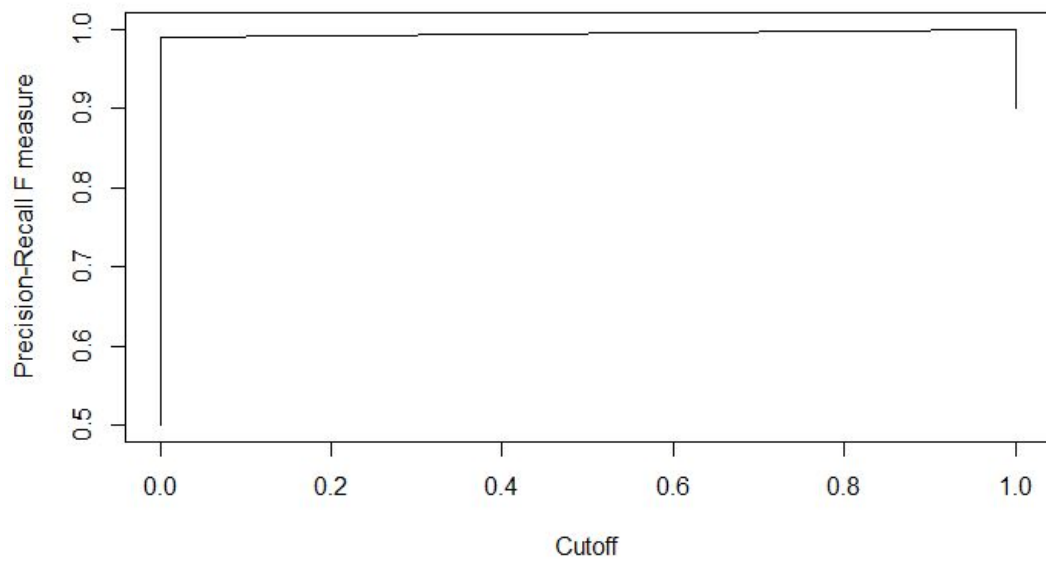
Cross Validation

yhat	setosa	versicolor	virginica
1	50	0	0
2	0	48	1
3	0	2	49

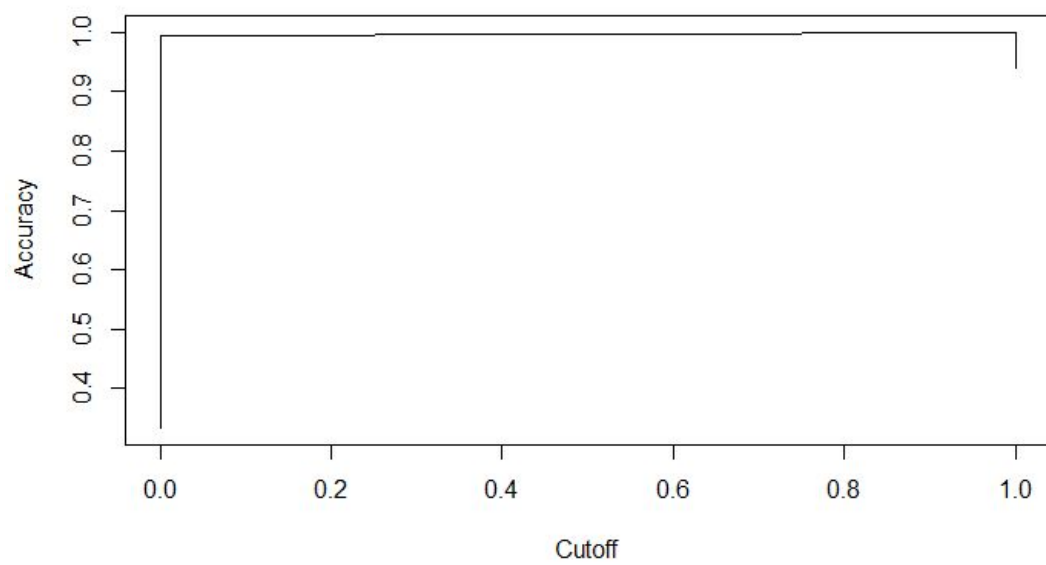
Precision , Recall



F-measure



accuracy



Naive Bayes with Bernoulli features(2-class)

**Confusion matrix:**

yhat	one	zero
one	87	1
zero	85	4

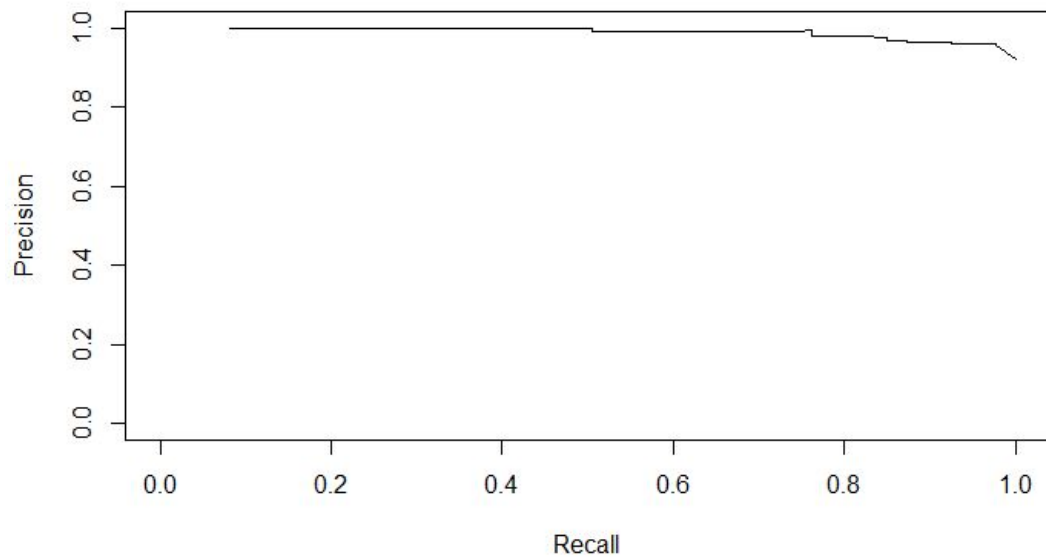
Cross Validation

yhat	one	zero
one	70	1

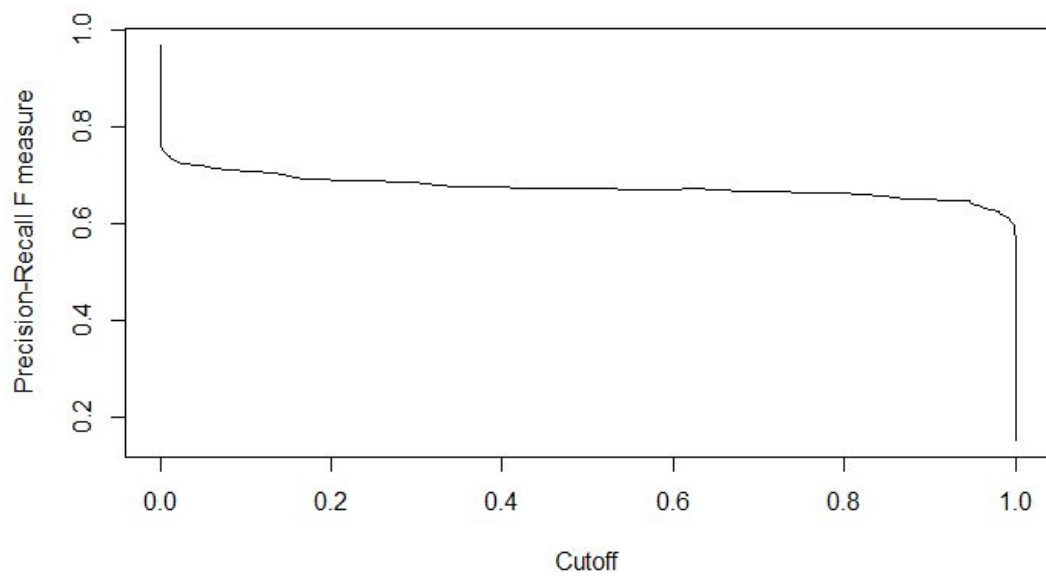


zero	102	14
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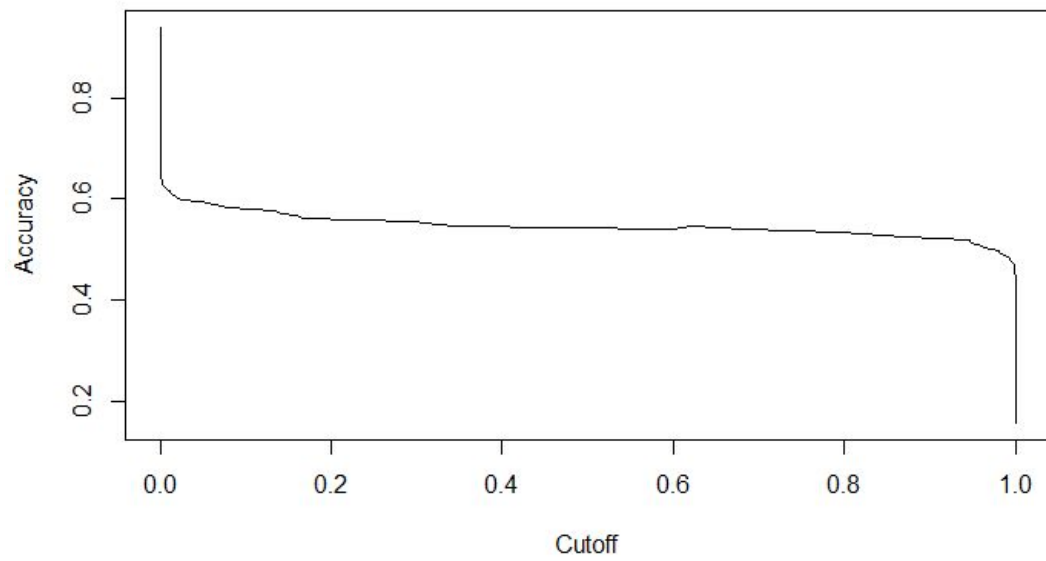
Precision-recall



F-measure



Accuracy



### Naive Bayes with Binomial features(2-class)

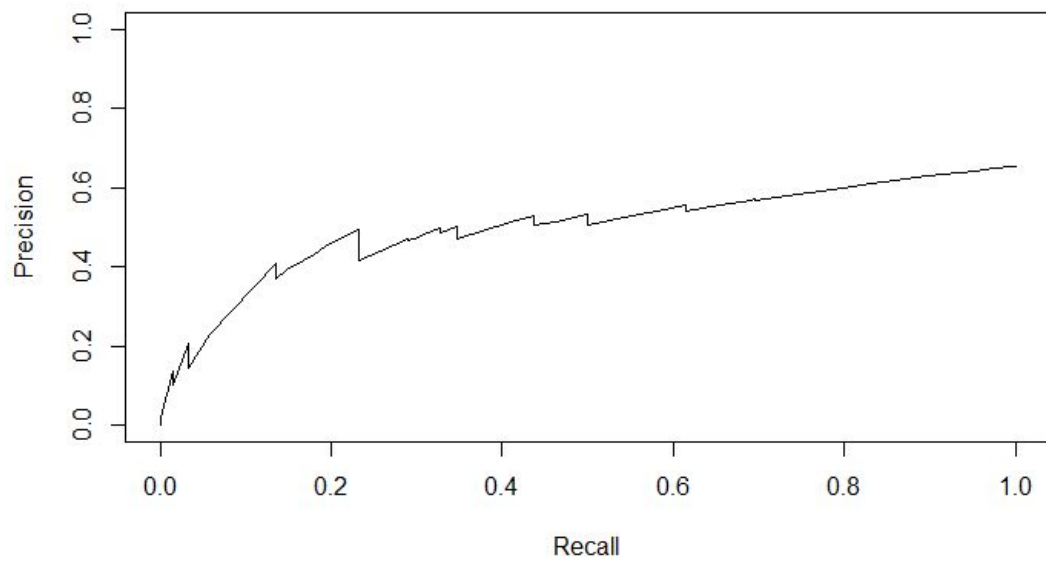
Confusion Matrix

yhat	negative	positive
negative	148	105
positive	184	521

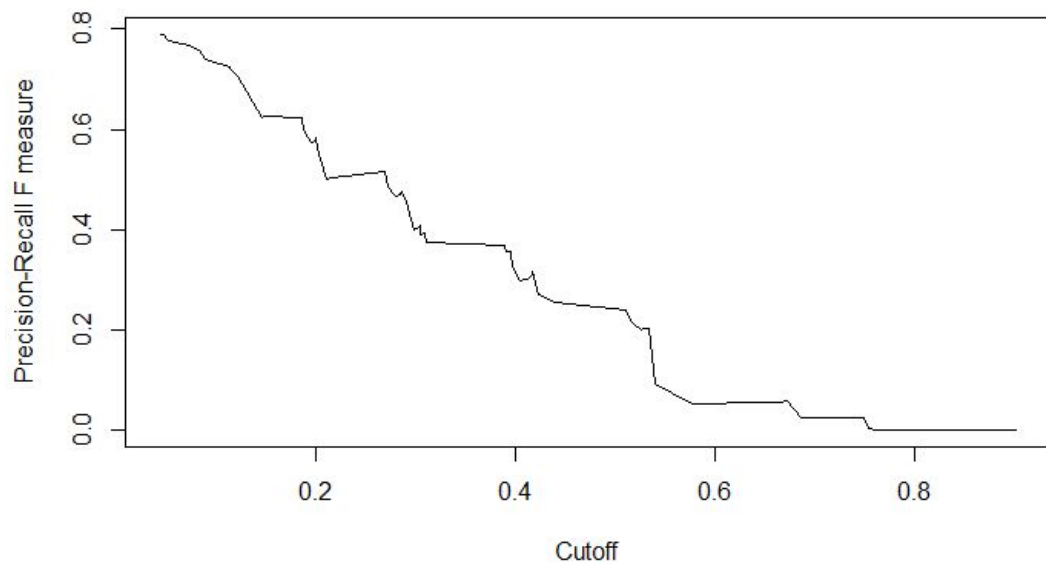
Cross Validation

yhat	negative	positive
negative	142	91
positive	190	535

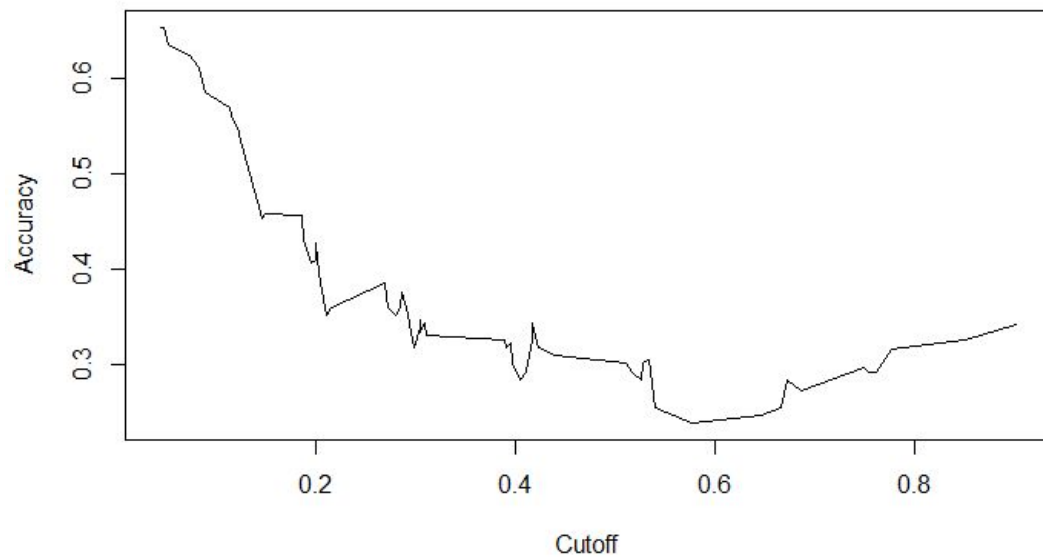
Precision,recall



F-measure



Accuracy



## 5. Reference

Elements of Statistical Learning (Second Edition )

[http://www-users.cs.york.ac.uk/~jc/teaching/arj/R\\_practical/](http://www-users.cs.york.ac.uk/~jc/teaching/arj/R_practical/)

<http://stat.ethz.ch/R-manual/R-patched/library/MASS/html/lda.html>

<http://lausanne.isb-sib.ch/~darlene/gda/tp/tp01.html>

<http://cran.r-project.org/web/packages/cvTools/cvTools.pdf>

<http://cran.r-project.org/web/packages/ROCR/ROCR.pdf>