

Lecture 12 Naïve Bayes

- $P(A|C) = \frac{P(A \cap C)}{P(C)}$
- *Bayes Theorem:* $P(A|C) = \frac{P(C|A)P(A)}{P(C)}$
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- $P(C|A) = \frac{P(A \cap C)}{P(A)}$
- Bayesian Classifier
 - A Bayesian classifier uses Bayes' Theorem to predict the most likely class for an unknown instance, given its attribute values
- Features $X = (X_1 \dots X_n)$ set of features
- Label $Y = y$
- Find the value of y for which the conditional probability $P(Y|X)$ is maximized so we can say that for a particular value of y that the expression becomes maximized, and the class label should be y
- *Bayes Theorem:* $P(Y|X) = \frac{P(X|Y)P(Y)}{P(X)}$
 - Denominator stays the same no matter the value of y because the evidence (set of features) always remains the same
- Naïve Bayes
 - Need to assume x_1 and x_2 are independent of each other
 - Allows us to avoid searching for this in our dataset and consider the probability to be a product
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Let's compute $P(Y = 0|X = (0, 2))$ and $P(Y = 1|X = (0, 2))$...

X_1	X_2	Y
0	0	0
0	1	1
1	2	1
0	0	1
2	2	0
1	1	0
0	2	1
2	0	0
2	1	0
1	0	0

$$P(Y = 0) = \frac{\#Y = 0}{\#Y = 0 + \#Y = 1} = \frac{6}{10}$$

$$P(Y = 1) = \frac{\#Y = 1}{\#Y = 0 + \#Y = 1} = \frac{4}{10}$$

$$P(X = (0, 2)|Y = 1) = P(X_1 = 0|Y = 1) * P(X_2 = 2|Y = 1) = \frac{3}{4} * \frac{2}{4}$$

$$P(X = (0, 2)|Y = 0) = P(X_1 = 0|Y = 0) * P(X_2 = 2|Y = 0) = \frac{1}{6} * \frac{1}{6}$$

$$4/10 * \frac{3}{4} * \frac{2}{4} > \frac{1}{6} * \frac{1}{6} * 6/10$$

don't forget to multiply the priors
i.e. $P(Y=1)$ and $P(Y=0)$

- So we can see that the class label one maximizes the probability meaning that it is the more desirable category
- Continuous Attributes
 - Binning / 2-way or multi-way split
 - Create new attribute for each bin
 - Issue is that these attributes are no longer independent
 - Pdf estimation
 - Assume attribute follows a particular distribution (example: normal)

- Use data to estimate the parameters of the distribution