Naïve Bayes

- It is a machine learning algorithm used for **classification problems**.
- There are two type of events:
 - Independent events
 - Example: Rolling a dice or tossing a coin
 - Probability of getting a number is 1/6
 - Probability of getting a H is 1/2
 - One event doesn't impact the other event
 - Dependent events
 - Example: Bag of marbles with 3 red and 2 green marbles.
 - In 1^{st} instance P(R)=3/5 (prob. of red marble)
 - P(R and G)=P(R) * P(G/R)
 - Above P(G/R) is probability of green given red has occurred this is conditional probability.
- Naïve Bayes work on **bayes theorem** which is as follows:
 - \circ P(B/A)=(P(B)*P(A/B))/P(A)
- Let's say we have 3 independent features (x₁, x₂, x₃...) and a dependent variable (y) so we apply the
- Now how we will use the above formula:
 - $P(y/x_1,x_2,x_3)=(P(y)*P(x_1,x_2,x_3/y))/P(x_1,x_2,x_3)$

$$\frac{P(y/x_1,x_2,x_3)}{P_Y(x_1,x_2,x_3)} = \frac{P_Y(y) * P_Y(x_1,x_2,x_3/y)}{P_Y(x_1,x_2,x_3)}$$

- $P(y/x_1,x_2,x_3...)=P(y)*P(x_1/y)*P(y)*P(x_2/y)....P(x_n/y)/(P(x_1)*P(x_2)*P(x_3)...)$
- So, in classification we calculate one probability based on **yes** and other on **no**.
- We need to predict whether a person will play tennis or not given on a given day based on the features.

• Features:

- o Day-D1,D2.....D14
- o Outlook-Sunny, Overcast and Rain
- o Temperature-Hot, Mild and Cold
- o Humidity-High and Normal
- o Wind: Weak and Strong
- o Play Tennis-Yes or No

• Let's consider a smaller table for outlook with play tennis

	Yes	No	P(Yes)	P(No)
Sunny	2	3	2/9	3/5
Overcast	4	0	4/9	0/5
Rain	3	2	3/9	2/5

- P(Sunny/Yes)=2/9 this probability of sunny given yes
- Let's consider a smaller table for temperature with play tennis

	Yes	No	P(Yes)	P(No)
Hot	2	2	2/9	2/5
Mild	4	2	4/9	2/5
Cold	3	1	3/9	1/5

• Play feature

	Yes	No	P(Yes)	P(No)
Yes	9		9/14	
No		5		5/14

- Now if we have to find what is the probability that a person will tennis if the weather is sunny and hot?
 - P(yes/sunny, hot)=p(yes)*p(sunny/yes)*p(hot/yes)

$$= 9/14*2/9*2/9$$

$$= 2/63 = 0.031$$

 \circ P(no/sunny, hot)=p(no)*p(sunny/no)*p(hot/no)

$$= 5/14*3/5*2/5$$

$$= 3/35 = 0.085$$

• Percentage:

- \circ P(yes/sunny, hot) = 0.031/(0.031+0.085) = 27%
- o P(no/sunny, hot) = 0.085/(0.031+0.085) = 73%
- So, if the outlook is sunny and temperature is hot there is a 73% chance that a person will not play tennis
- As per the algorithm with respect to our output feature we take into consideration our input features and find out the percentage associated with it.