Two Roles for Bayesian Methods

Provides practical learning algorithms:

- Naive Bayes learning
- Bayesian belief network learning
- Combine prior knowledge (prior probabilities) with observed data
- Requires prior probabilities

Provides useful conceptual framework

- Provides "gold standard" for evaluating other learning algorithms
- Additional insight into Occam's razor

Choosing Hypotheses

$$P(h|D) = \frac{P(D|h)P(h)}{P(D)}$$

Generally want the most probable hypothesis given the training data

Maximum a posteriori hypothesis h_{MAP} :

$$h_{MAP} = \arg \max_{h \in H} P(h|D)$$

$$= \arg \max_{h \in H} \frac{P(D|h)P(h)}{P(D)}$$

$$= \arg \max_{h \in H} P(D|h)P(h)$$

If assume $P(h_i) = P(h_i)$ then can further simplify, and choose the Maximum likelihood (ML) hypothesis

$$h_{ML} = \arg \max_{h_i \in H} P(D|h_i)$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Bayes Theorem

$$P(h|D) = \frac{P(D|h)P(h)}{P(D)}$$

- P(h) = prior probability of hypothesis h
- P(D) = prior probability of training data D
- P(h|D) = probability of h given D
- P(D|h) = probability of D given h

Bayes Theorem

128

129

Does patient have cancer or not?

A patient takes a lab test and the result comes back positive. The test returns a correct positive result in only 98% of the cases in which the disease is actually present. and a correct negative result in only 97% of the cases in which the disease is not present. Furthermore, .008 of the entire population have this cancer.

$$egin{array}{ll} P(cancer) = & P(\neg cancer) = \\ P(+|cancer) = & P(-|cancer) = \\ P(+|\neg cancer) = & P(-|\neg cancer) = \\ \end{array}$$

Basic Formulas for Probabilities

• Product Rule: probability $P(A \wedge B)$ of a conjunction of two events A and B:

$$P(A \wedge B) = P(A|B)P(B) = P(B|A)P(A)$$

• Sum Rule: probability of a disjunction of two events A and B:

$$P(A \lor B) = P(A) + P(B) - P(A \land B)$$

• Theorem of total probability: if events A_1, \ldots, A_n are mutually exclusive with $\sum_{i=1}^{n} P(A_i) = 1$, then

$$P(B) = \sum_{i=1}^{n} P(B|A_i)P(A_i)$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Relation to Concept Learning

Consider our usual concept learning task

- instance space X, hypothesis space H, training examples D
- consider the FindS learning algorithm (outputs most specific hypothesis from the version space $VS_{H.D}$)

What would Bayes rule produce as the MAP hypothesis?

Does FindS output a MAP hypothesis??

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Brute Force MAP Hypothesis Learner

1. For each hypothesis h in H, calculate the posterior probability

$$P(h|D) = \frac{P(D|h)P(h)}{P(D)}$$

2. Output the hypothesis h_{MAP} with the highest posterior probability

$$h_{MAP} = \operatorname*{argmax}_{h \in H} P(h|D)$$

Relation to Concept Learning

Assume fixed set of instances $\langle x_1, \ldots, x_m \rangle$ Assume D is the set of classifications $D = \langle c(x_1), \ldots, c(x_m) \rangle$ Choose P(D|h)

- P(D|h) = 1 if h consistent with D
- P(D|h) = 0 otherwise

Choose P(h) to be uniform distribution

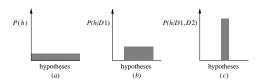
• $P(h) = \frac{1}{|H|}$ for all h in H

134

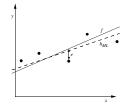
132

 $P(h|D) = egin{cases} rac{1}{|VS_{H,D}|} & ext{if h is consistent with D} \ 0 & ext{otherwise} \end{cases}$

Evolution of Posterior Probabilities



Learning A Real Valued Function



Consider any real-valued target function fTraining examples $\langle x_i, d_i \rangle$, where d_i is noisy training value

- $\bullet \ d_i = f(x_i) + e_i$
- e_i is random variable (noise) drawn independently for each x_i according to some Gaussian distribution with mean=0

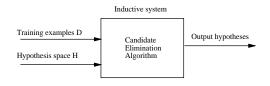
Then the maximum likelihood hypothesis h_{ML} is the one that minimizes the sum of squared errors:

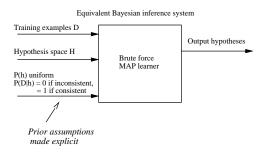
$$h_{ML} = \arg\min_{h \in H} \sum_{i=1}^{m} (d_i - h(x_i))^2$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Characterizing Learning Algorithms by Equivalent MAP Learners





Learning A Real Valued Function

$$\begin{split} h_{ML} &= \operatorname*{argmax}_{h \in H} p(D|h) \\ &= \operatorname*{argmax}_{h \in H} \prod_{i=1}^m p(d_i|h) \\ &= \operatorname*{argmax}_{h \in H} \prod_{i=1}^m \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2}(\frac{d_i - h(x_i)}{\sigma})^2} \end{split}$$

Maximize natural log of this instead...

$$\begin{split} h_{ML} &= \underset{h \in H}{\operatorname{argmax}} \sum_{i=1}^{m} \ln \frac{1}{\sqrt{2\pi\sigma^2}} - \frac{1}{2} \left(\frac{d_i - h(x_i)}{\sigma} \right)^2 \\ &= \underset{h \in H}{\operatorname{argmax}} \sum_{i=1}^{m} - \frac{1}{2} \left(\frac{d_i - h(x_i)}{\sigma} \right)^2 \\ &= \underset{h \in H}{\operatorname{argmax}} \sum_{i=1}^{m} - \left(d_i - h(x_i) \right)^2 \\ &= \underset{h \in H}{\operatorname{argmin}} \sum_{i=1}^{m} \left(d_i - h(x_i) \right)^2 \end{split}$$

Learning to Predict Probabilities

Consider predicting survival probability from patient data

Training examples $\langle x_i, d_i \rangle$, where d_i is 1 or 0

Want to train neural network to output a probability given x_i (not a 0 or 1)

In this case can show

$$h_{ML} = \mathop{\mathrm{argmax}}_{h \in H} \sum\limits_{i=1}^m d_i \ln h(x_i) + (1-d_i) \ln (1-h(x_i))$$

Weight update rule for a sigmoid unit:

$$w_{jk} \leftarrow w_{jk} + \Delta w_{jk}$$

where

$$\Delta w_{jk} = \eta \sum\limits_{i=1}^m (d_i - h(x_i)) \; x_{ijk}$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Minimum Description Length Principle

$$h_{MAP} = \arg \max_{h \in H} P(D|h)P(h)$$

$$= \arg \max_{h \in H} \log_2 P(D|h) + \log_2 P(h)$$

$$= \arg \min_{h \in H} - \log_2 P(D|h) - \log_2 P(h) \quad (1)$$

Interesting fact from information theory:

The optimal (shortest expected coding length) code for an event with probability p is $-\log_2 p$ bits.

So interpret (1):

- $-\log_2 P(h)$ is length of h under optimal code
- $-\log_2 P(D|h)$ is length of D given h under optimal code
- \rightarrow prefer the hypothesis that minimizes length(h) + length(misclassifications)

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Minimum Description Length Principle

Occam's razor: prefer the shortest hypothesis

MDL: prefer the hypothesis h that minimizes $h_{MDL} = \operatorname*{argmin}_{h \in H} L_{C_1}(h) + L_{C_2}(D|h)$

where $L_C(x)$ is the description length of x under encoding C

Example: H = decision trees, D = training data labels

- $L_{C_1}(h)$ is # bits to describe tree h
- $L_{C_2}(D|h)$ is # bits to describe D given h

 Note $L_{C_2}(D|h) = 0$ if examples classified perfectly by h. Need only describe exceptions
- Hence h_{MDL} trades off tree size for training errors

Most Probable Classification of New Instances

So far we've sought the most probable hypothesis given the data D (i.e., h_{MAP})

Given new instance x, what is its most probable classification?

• $h_{MAP}(x)$ is not the most probable classification!

Consider:

142

• Three possible hypotheses:

$$P(h_1|D) = .4, P(h_2|D) = .3, P(h_3|D) = .3$$

• Given new instance x,

$$h_1(x) = +, h_2(x) = -, h_3(x) = -$$

• What's most probable classification of x?

Bayes Optimal Classifier

Bayes optimal classification:

$$\arg\max_{v_j \in V} \sum_{h_i \in H} P(v_j|h_i) P(h_i|D)$$

Example:

$$P(h_1|D) = .4, \ P(-|h_1) = 0, \ P(+|h_1) = 1$$

 $P(h_2|D) = .3, \ P(-|h_2) = 1, \ P(+|h_2) = 0$
 $P(h_3|D) = .3, \ P(-|h_3) = 1, \ P(+|h_3) = 0$

therefore

$$\sum_{h_i \in H} P(+|h_i)P(h_i|D) = .4$$
$$\sum_{h_i \in H} P(-|h_i)P(h_i|D) = .6$$

and

143

$$\arg \max_{v_j \in V} \sum_{h_i \in H} P(v_j|h_i) P(h_i|D) = -$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Naive Bayes Classifier

Along with decision trees, neural networks, nearest nbr, one of the most practical learning methods.

When to use

- Moderate or large training set available
- Attributes that describe instances are conditionally independent given classification

Successful applications:

• Diagnosis

145

• Classifying text documents

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Gibbs Classifier

Bayes optimal classifier provides best result, but can be expensive if many hypotheses. Gibbs algorithm:

- Cibbs aigoirmin.
- 1. Choose one hypothesis at random, according to P(h|D)
- 2. Use this to classify new instance

Surprising fact: Assume target concepts are drawn at random from H according to priors on H. Then:

$$E[error_{Gibbs}] \leq 2E[error_{BayesOptimal}]$$

Suppose correct, uniform prior distribution over ${\cal H},$ then

- Pick any hypothesis from VS, with uniform probability
- Its expected error no worse than twice Bayes optimal

Naive Bayes Classifier

Assume target function $f: X \to V$, where each instance x described by attributes $\langle a_1, a_2 \dots a_n \rangle$. Most probable value of f(x) is:

$$\begin{split} v_{MAP} &= \underset{v_{j} \in V}{\operatorname{argmax}} \, P(v_{j} | a_{1}, a_{2} \dots a_{n}) \\ v_{MAP} &= \underset{v_{j} \in V}{\operatorname{argmax}} \, \frac{P(a_{1}, a_{2} \dots a_{n} | v_{j}) P(v_{j})}{P(a_{1}, a_{2} \dots a_{n})} \\ &= \underset{v_{i} \in V}{\operatorname{argmax}} \, P(a_{1}, a_{2} \dots a_{n} | v_{j}) P(v_{j}) \end{split}$$

Naive Bayes assumption:

$$P(a_1, a_2 \dots a_n | v_j) = \prod\limits_i P(a_i | v_j)$$

which gives

146

Naive Bayes classifier: $v_{NB} = \operatorname*{argmax}_{v_j \in V} P(v_j) \prod\limits_i P(a_i | v_j)$

Naive Bayes Algorithm

 $Naive_Bayes_Learn(examples)$

For each target value v_i

$$\hat{P}(v_i) \leftarrow \text{estimate } P(v_i)$$

For each attribute value a_i of each attribute a $\hat{P}(a_i|v_i) \leftarrow \text{estimate } P(a_i|v_i)$

 $Classify_New_Instance(x)$

$$v_{NB} = \underset{v_j \in V}{\operatorname{argmax}} \, \hat{P}(v_j) \underset{a_i \in x}{\prod} \, \hat{P}(a_i | v_j)$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Naive Bayes: Subtleties

 ${\bf 1.} \ {\bf Conditional \ independence \ assumption \ is \ often} \\ {\bf violated}$

$$P(a_1,a_2\dots a_n|v_j)=\prod\limits_i P(a_i|v_j)$$

• ...but it works surprisingly well anyway. Note don't need estimated posteriors $\hat{P}(v_j|x)$ to be correct; need only that

$$\operatorname*{argmax}_{v_j \in V} \hat{P}(v_j) \mathop{\parallel}_{i} \hat{P}(a_i|v_j) = \operatorname*{argmax}_{v_j \in V} P(v_j) P(a_1 \ldots, a_n|v_j)$$

- see [Domingos & Pazzani, 1996] for analysis
- Naive Bayes posteriors often unrealistically close to 1 or 0

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Naive Bayes: Example

Consider PlayTennis again, and new instance

$$\langle Outlk = sun, Temp = cool, Humid = high, Wind = strong$$

Want to compute:

$$v_{NB} = \operatorname*{argmax}_{v_j \in V} P(v_j) \prod\limits_i P(a_i|v_j)$$

$$P(y)\;P(sun|y)\;P(cool|y)\;P(high|y)\;P(strong|y)=.005$$

$$P(n) P(sun|n) P(cool|n) P(high|n) P(strong|n) = .021$$

$$\rightarrow v_{NB} = n$$

Naive Bayes: Subtleties

2. what if none of the training instances with target value v_j have attribute value a_i ? Then

$$\hat{P}(a_i|v_j) = 0$$
, and...
 $\hat{P}(v_j) \prod_i \hat{P}(a_i|v_j) = 0$

Typical solution is Bayesian estimate for $\hat{P}(a_i|v_j)$

$$\hat{P}(a_i|v_j) \leftarrow \frac{n_c + mp}{n + m}$$

where

150

- n is number of training examples for which $v = v_i$,
- n_c number of examples for which $v = v_j$ and $a = a_i$
- p is prior estimate for $\hat{P}(a_i|v_i)$
- \bullet m is weight given to prior (i.e. number of "virtual" examples)

Learning to Classify Text

Why?

151

- Learn which news articles are of interest
- Learn to classify web pages by topic

Naive Bayes is among most effective algorithms

What attributes shall we use to represent text documents??

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Learn_naive_bayes_text(Examples, V)

- $\begin{array}{ll} {\it 1. \ collect \ all \ words \ and \ other \ tokens \ that \ occur \ in} \\ {\it Examples} \end{array}$
- $Vocabulary \leftarrow$ all distinct words and other tokens in Examples
- 2. calculate the required $P(v_j)$ and $P(w_k|v_j)$ probability terms
- For each target value v_i in V do
 - $-docs_j \leftarrow \text{subset of } Examples \text{ for which the }$ target value is v_i
 - $-P(v_j) \leftarrow \frac{|docs_j|}{|Examples|}$
 - $-Text_j \leftarrow$ a single document created by concatenating all members of $docs_j$
 - $-n \leftarrow \text{total number of words in } Text_j \text{ (counting duplicate words multiple times)}$
 - for each word w_k in Vocabulary
 - * $n_k \leftarrow$ number of times word w_k occurs in $Text_i$
 - * $P(w_k|v_j) \leftarrow \frac{n_k+1}{n+|Vocabulary|}$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Learning to Classify Text

Target concept $Interesting?: Document \rightarrow \{+, -\}$

- 1. Represent each document by vector of words
 - one attribute per word position in document
- 2. Learning: Use training examples to estimate
 - $\bullet P(+)$
 - $\bullet P(-)$
 - $\bullet P(doc|+)$
 - $\bullet P(doc|-)$

Naive Bayes conditional independence assumption

$$P(doc|v_j) = \prod_{i=1}^{length(doc)} P(a_i = w_k|v_j)$$

where $P(a_i = w_k | v_j)$ is probability that word in position i is w_k , given v_j

one more assumption:

$$P(a_i = w_k | v_j) = P(a_m = w_k | v_j), \forall i, m$$

CLASSIFY_NAIVE_BAYES_TEXT(Doc)

- $positions \leftarrow$ all word positions in Doc that contain tokens found in Vocabulary
- Return v_{NB} , where

153

$$v_{NB} = \operatorname*{argmax}_{v_j \in V} P(v_j) \prod_{i \in positions} P(a_i | v_j)$$

Twenty NewsGroups

Given 1000 training documents from each group Learn to classify new documents according to which newsgroup it came from

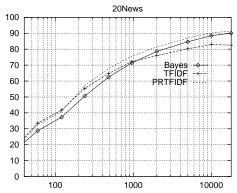
 $\begin{array}{ccc} comp. graphics & misc. for sale \\ comp. os. ms-windows. misc & rec. autos \\ comp. sys. ibm. pc. hardware & rec. motorcycles \\ comp. sys. mac. hardware & rec. sport. base ball \\ comp. windows. x & rec. sport. hockey \\ \end{array}$

alt.atheism sci.space
soc.religion.christian sci.crypt
talk.religion.misc sci.electronics
talk.politics.mideast
talk.politics.misc
talk.politics.guns

Naive Bayes: 89% classification accuracy

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Learning Curve for 20 Newsgroups



Accuracy vs. Training set size (1/3 withheld for test)

15

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Article from rec.sport.hockey

Path: cantaloupe.srv.cs.cmu.edu!das-news.harvard.e

From: xxx@yyy.zzz.edu (John Doe)

Subject: Re: This year's biggest and worst (opinio

Date: 5 Apr 93 09:53:39 GMT

I can only comment on the Kings, but the most obvious candidate for pleasant surprise is Alex Zhitnik. He came highly touted as a defensive defenseman, but he's clearly much more than that. Great skater and hard shot (though wish he were more accurate). In fact, he pretty much allowed the Kings to trade away that huge defensive liability Paul Coffey. Kelly Hrudey is only the biggest disappointment if you thought he was any good to begin with. But, at best, he's only a mediocre goaltender. A better choice would be Tomas Sandstrom, though not through any fault of his own, but because some thugs in Toronto decided

Bayesian Belief Networks

Interesting because:

- Naive Bayes assumption of conditional independence too restrictive
- But it's intractable without some such assumptions...
- Bayesian Belief networks describe conditional independence among *subsets* of variables
- → allows combining prior knowledge about (in)dependencies among variables with observed training data

(also called Bayes Nets)

155

Conditional Independence

Definition: X is conditionally independent of Y given Z if the probability distribution governing X is independent of the value of Y given the value of Z; that is, if

$$(\forall x_i, y_j, z_k) \ P(X = x_i | Y = y_j, Z = z_k) = P(X = x_i | Z = z_k)$$
 more compactly, we write

$$P(X|Y,Z) = P(X|Z)$$

Example: Thunder is conditionally independent of Rain, given Lightning

P(Thunder|Rain, Lightning) = P(Thunder|Lightning)

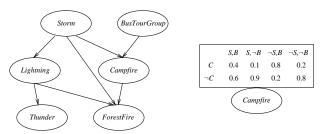
Naive Bayes uses cond. indep. to justify

$$P(X, Y|Z) = P(X|Y, Z)P(Y|Z)$$

= $P(X|Z)P(Y|Z)$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Bayesian Belief Network



Represents joint probability distribution over all variables

- e.g., $P(Storm, BusTourGroup, \dots, ForestFire)$
- in general,

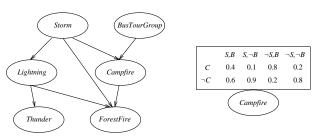
$$P(y_1, \ldots, y_n) = \prod_{i=1}^n P(y_i | Parents(Y_i))$$

where $Parents(Y_i)$ denotes immediate
predecessors of Y_i in graph

• so, joint distribution is fully defined by graph, plus the $P(y_i|Parents(Y_i))$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Bayesian Belief Network



Network represents a set of conditional independence assertions:

- Each node is asserted to be conditionally independent of its nondescendants, given its immediate predecessors.
- Directed acyclic graph

Inference in Bayesian Networks

How can one infer the (probabilities of) values of one or more network variables, given observed values of others?

- Bayes net contains all information needed for this inference
- \bullet If only one variable with unknown value, easy to infer it
- In general case, problem is NP hard

In practice, can succeed in many cases

- Exact inference methods work well for some network structures
- Monte Carlo methods "simulate" the network randomly to calculate approximate solutions

Learning of Bayesian Networks

Several variants of this learning task

- Network structure might be known or unknown
- Training examples might provide values of *all* network variables, or just *some*

If structure known and observe all variables

• Then it's easy as training a Naive Bayes classifier

Gradient Ascent for Bayes Nets

Let w_{ijk} denote one entry in the conditional probability table for variable Y_i in the network

$$w_{ijk} = P(Y_i = y_{ij} | Parents(Y_i) = \text{the list } u_{ik} \text{ of values})$$

e.g., if
$$Y_i = Campfire$$
, then u_{ik} might be $\langle Storm = T, BusTourGroup = F \rangle$

Perform gradient ascent by repeatedly

1. update all w_{ijk} using training data D

$$w_{ijk} \leftarrow w_{ijk} + \eta \sum_{d \in D} \frac{P_h(y_{ij}, u_{ik}|d)}{w_{ijk}}$$

- 2. then, renormalize the w_{ijk} to assure
 - $\bullet \,\, \Sigma_j \, w_{ijk} = 1$

165

• $0 \le w_{ijk} \le 1$

163

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Learning Bayes Nets

Suppose structure known, variables partially observable

e.g., observe ForestFire, Storm, BusTourGroup, Thunder, but not Lightning, Campfire...

- Similar to training neural network with hidden units
- In fact, can learn network conditional probability tables using gradient ascent!
- \bullet Converge to network h that (locally) maximizes P(D|h)

More on Learning Bayes Nets

EM algorithm can also be used. Repeatedly:

- 1. Calculate probabilities of unobserved variables, assuming \boldsymbol{h}
- 2. Calculate new w_{ijk} to maximize $E[\ln P(D|h)]$ where D now includes both observed and (calculated probabilities of) unobserved variables

When structure unknown...

- Algorithms use greedy search to add/substract edges and nodes
- Active research topic

Summary: Bayesian Belief Networks

- Combine prior knowledge with observed data
- Impact of prior knowledge (when correct!) is to lower the sample complexity
- Active research area
 - Extend from boolean to real-valued variables
 - Parameterized distributions instead of tables
 - Extend to first-order instead of propositional systems
 - More effective inference methods

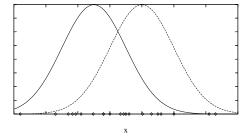
— ..

167

lecture slides for textbook $Machine\ Learning,\ T.\ Mitchell,\ McGraw\ Hill,\ 1997$

Generating Data from Mixture of k Gaussians

p(x)



Each instance x generated by

- 1. Choosing one of the k Gaussians with uniform probability
- 2. Generating an instance at random according to that Gaussian

169

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

Expectation Maximization (EM)

When to use:

- Data is only partially observable
- Unsupervised clustering (target value unobservable)
- Supervised learning (some instance attributes unobservable)

Some uses:

- Train Bayesian Belief Networks
- Unsupervised clustering (AUTOCLASS)
- Learning Hidden Markov Models

EM for Estimating k Means

Given:

- ullet Instances from X generated by mixture of k Gaussian distributions
- Unknown means $\langle \mu_1, \dots, \mu_k \rangle$ of the k Gaussians
- Don't know which instance x_i was generated by which Gaussian

Determine:

• Maximum likelihood estimates of $\langle \mu_1, \ldots, \mu_k \rangle$

Think of full description of each instance as $y_i = \langle x_i, z_{i1}, z_{i2} \rangle$, where

- z_{ij} is 1 if x_i generated by jth Gaussian
- x_i observable
- z_{ij} unobservable

EM for Estimating k Means

EM Algorithm: Pick random initial $h = \langle \mu_1, \mu_2 \rangle$, then iterate

E step: Calculate the expected value $E[z_{ij}]$ of each hidden variable z_{ij} , assuming the current hypothesis $h = \langle \mu_1, \mu_2 \rangle$ holds.

$$E[z_{ij}] = rac{p(x = x_i | \mu = \mu_j)}{\sum_{n=1}^2 p(x = x_i | \mu = \mu_n)} \ = rac{e^{-rac{1}{2\sigma^2}(x_i - \mu_j)^2}}{\sum_{n=1}^2 e^{-rac{1}{2\sigma^2}(x_i - \mu_n)^2}}$$

M step: Calculate a new maximum likelihood hypothesis $h' = \langle \mu_1', \mu_2' \rangle$, assuming the value taken on by each hidden variable z_{ij} is its expected value $E[z_{ij}]$ calculated above. Replace $h = \langle \mu_1, \mu_2 \rangle$ by $h' = \langle \mu_1', \mu_2' \rangle$.

$$\mu_j \leftarrow \frac{\sum_{i=1}^m E[z_{ij}] \ x_i}{\sum_{i=1}^m E[z_{ij}]}$$

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

General EM Problem

Given:

- Observed data $X = \{x_1, \dots, x_m\}$
- Unobserved data $Z = \{z_1, \ldots, z_m\}$
- Parameterized probability distribution P(Y|h), where
 - $-Y = \{y_1, \ldots, y_m\}$ is the full data $y_i = x_i \cup z_i$
 - -h are the parameters

Determine:

ullet h that (locally) maximizes $E[\ln P(Y|h)]$

Many uses:

173

- Train Bayesian belief networks
- Unsupervised clustering (e.g., k means)
- Hidden Markov Models

lecture slides for textbook Machine Learning, T. Mitchell, McGraw Hill, 1997

EM Algorithm

171

Converges to local maximum likelihood h and provides estimates of hidden variables z_{ij}

In fact, local maximum in $E[\ln P(Y|h)]$

- \bullet Y is complete (observable plus unobservable variables) data
- Expected value is taken over possible values of unobserved variables in Y

General EM Method

Define likelihood function Q(h'|h) which calculates $Y = X \cup Z$ using observed X and current parameters h to estimate Z

$$Q(h'|h) \leftarrow E[\ln P(Y|h')|h,X]$$

EM Algorithm:

Estimation (E) step: Calculate Q(h'|h) using the current hypothesis h and the observed data X to estimate the probability distribution over Y.

$$Q(h'|h) \leftarrow E[\ln P(Y|h')|h,X]$$

Maximization (M) step: Replace hypothesis h by the hypothesis h' that maximizes this Q function.

$$h \leftarrow \operatorname*{argmax}_{h'} Q(h'|h)$$