

# INTRO to DATA SCIENCE

## NAIVE BAYES CLASSIFICATION

**I. INTRO TO PROBABILITY**

**II. NAÏVE BAYES CLASSIFICATION**

**LAB:**

**III. A SPAM FILTER**

# **I. INTRO TO PROBABILITY**

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The probability of event  $A$  is denoted  $P(A)$ .

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A: This set is called the **sample space**  $\Omega$ . Event  $A$  is a member of the sample space, as is every other event.

The total probability of the sample space  $P(\Omega)$  is 1.

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### NOTE

The symbol  $\cap$  is often used for intersection. For example, " $P(A \cap B)$ ".

Q: Is  $P(AB)$  equal to  $P(A)P(B)$ ?

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A: Maybe, maybe not. More later...

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This is called the **conditional probability** of  $A$  given  $B$ , written  $P(A|B) = P(AB) / P(B)$ .

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Notice, with this we can also write  $P(AB) = P(A|B) * P(B)$ .

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Using the definition of the conditional probability, we can also write:

$$P(A|B) = P(AB) / P(B) = P(A) \rightarrow P(AB) = P(A) * P(B)$$

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$\rightarrow P(A|B) = P(B|A) * P(A) / P(B)$  by rearranging last step

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Some facts:

- This is a simple algebraic relationship using elementary definitions.
- It's interesting because it's kind of a “wormhole” between two different “interpretations” of probability.
- It's a very powerful computational tool.

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The *frequentist interpretation* regards an event's probability as its limiting frequency across a very large number of trials.

The *Bayesian interpretation* regards an event's probability as a “degree of belief,” which can apply even to events that have not yet occurred.

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This a good direction to head if you like math and/or if you're interested in learning about cutting-edge data science techniques.

# **II. NAÏVE BAYES CLASSIFICATION**



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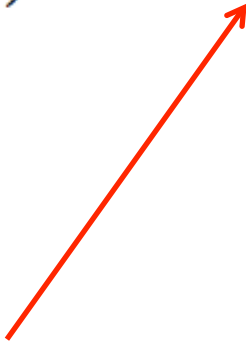
$$P(\text{class } C \mid \{x_i\}) = \frac{P(\{x_i\} \mid \text{class } C) \cdot P(\text{class } C)}{P(\{x_i\})}$$

Bayes' theorem can help us to determine the probability of a record belonging to a class, *given* the data we observe.

Each term in this relationship has a name, and each plays a distinct role in any Bayesian calculation (including ours).

$$P(\text{class } C \mid \{x_i\}) = \frac{P(\{x_i\} \mid \text{class } C) \cdot P(\text{class } C)}{P(\{x_i\})}$$

This term is the **likelihood function**. It represents the joint probability of observing features  $\{x_i\}$  given that that record belongs to class  $C$ .

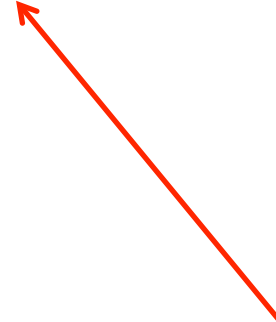
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We can approximate the value of the likelihood function from the training data.

This term is the **prior probability** of  $c$ . It represents the probability of a record belonging to class  $c$  before the data is taken into account.

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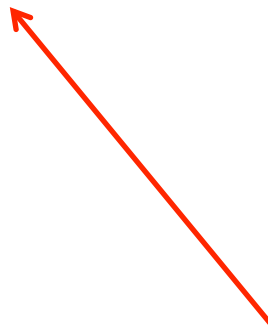
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The value of the prior is also observed from the data.

This term is the **normalization constant**. It doesn't depend on  $C$ , and is generally ignored until the end of the computation.

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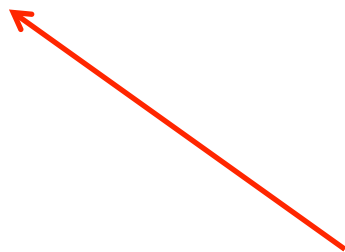
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The normalization constant doesn't tell us much.

This term is the **posterior probability** of  $c$ . It represents the probability of a record belonging to class  $c$  after the data is taken into account.

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The goal of any Bayesian computation is to find (“learn”) the posterior distribution of a particular variable.

The idea of Bayesian inference, then, is to **update** our beliefs about the distribution of  $C$  using the data (“evidence”) at our disposal.

$$P(\text{class } C \mid \{x_i\}) = \frac{P(\{x_i\} \mid \text{class } C) \cdot P(\text{class } C)}{P(\{x_i\})}$$

Then we can use the posterior for prediction.

Methods

Predictions

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“classical” (frequentist)

point estimates

Bayesian

distributions

Q: What piece of the puzzle we've seen so far looks like it could intractably difficult in practice?

Remember the likelihood function?

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Observing this exactly would require us to have enough data for every possible combination of features to make a reasonable estimate.



Q: What piece of the puzzle we've seen so far looks like it could intractably difficult in practice?

A: Estimating the full likelihood function.

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This “naïve” assumption simplifies the likelihood function to make it tractable.

# **III. SPAM FILTER**

### KEY OBJECTIVES

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- preprocess data
- perform naïve Bayes classification

### TOOLS

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- tm, R