

DM-04: Assignment1

dm-04-assign1

The probability of the answer (%) should be rounded off to one decimal place.

1. The incidence rate of a infectious disease is known to be 1 per 200. Diagnostic assay of this disease can correctly determine 70% of being illness as positive, and 99% of not being illness as negative. When the result of a diagnostic assay was **positive**, determine the probability of **being illness** with the way of thinking of Bayesian Inference.

Hint: Use the formula of total probability to compute $P(\text{posi})$

2. Similarly, determine the probability of **not being illness** when the result of a diagnostic assay was **negative**.

The current state of COVID-19 / PCR testing in Japan is likely to be similar to this, including those with subclinical infection.

dm-04-assign1

3. Select the target of assay to increase the incidence rate of the infectious disease to 1 per 10. In this situation, determine the probability of **being illness** when the result of the diagnostic assay was **positive**, and that of **not being illness** when the result of the diagnostic assay was **negative**, with the way of thinking of Bayesian Inference
4. When the result of the first diagnostic assay was **negative**, and the result of the re-examination was also **negative**, determine the probability of **not being illness** with the way of thinking of Bayesian Inference.

Hint: Obtain the prior probability of 4 (ratio of infection) from one of the posterior probabilities of 3.

The current state of COVID-19 / PCR testing in Japan is likely to be similar to this, including those with subclinical infection.

Ans. of dm-04-assign1 dm-04-assign1-ans.ipynb

1.

- Prior Probability $P(\text{ill}) = 1 / 200 = 0.005$
- Likelihood $P(\text{posi} \mid \text{ill}) = 0.70$
- $P(\text{posi}) = P(\text{posi} \mid \text{ill}) \times P(\text{ill}) + P(\text{posi} \mid \text{no_ill}) \times P(\text{no_ill})$
 $= 0.70 \times 0.005 + (1-0.99) \times (1-0.005) = 0.01345$
- Posterior probability $P(\text{ill} \mid \text{posi})$
 $= P(\text{posi} \mid \text{ill}) \times P(\text{ill}) / P(\text{posi})$
 $= 0.70 \times 0.005 / 0.01345$
 $= 0.26022\cdots = \mathbf{26.0\% \text{ (Ans.)}}$

formula of total
probability

2.

- Prior probability $P(\text{ill}) = 0.00941\dots$
- Likelihood $P(\text{posi} \mid \text{ill}) = 0.98$
- $P(\text{nega}) = P(\text{nega} \mid \text{ill}) \times P(\text{ill}) + P(\text{nega} \mid \text{no_ill}) \times P(\text{no_ill})$
 $= (1-0.70) \times 0.005 + 0.99 \times (1-0.005) = 0.98655$
- Posterior probability $P(\text{no_ill} \mid \text{nega})$
 $= P(\text{nega} \mid \text{no_ill}) \times P(\text{no_ill}) / P(\text{nega})$
 $= 0.99 \times (1-0.005) / 0.98655$
 $= 0.99847\dots = \mathbf{99.8\% \text{ (Ans.)}}$

formula of total
probability

3-1.

- Prior probability $P(\text{ill}) = 1 / 10 = 0.1$
- Likelihood $P(\text{posi} \mid \text{ill}) = 0.70$
- $P(\text{posi}) = P(\text{posi} \mid \text{ill}) \times P(\text{ill}) + P(\text{posi} \mid \text{no_ill}) \times P(\text{no_ill})$
 $= 0.70 \times 0.1 + (1-0.99) \times (1-0.1) = 0.079$
- Posterior probability $P(\text{ill} \mid \text{posi})$
 $= P(\text{posi} \mid \text{ill}) \times P(\text{ill}) / P(\text{posi})$
 $= 0.70 \times 0.1 / 0.079$
 $= 0.88607\dots = \mathbf{88.6\% \text{ (Ans.)}}$

formula of total
probability

3-2.

- Prior probability $P(\text{ill}) = 1 / 10 = 0.1$
- Likelihood $P(\text{posi} \mid \text{ill}) = 0.70$
- $P(\text{nega}) = P(\text{nega} \mid \text{ill}) \times P(\text{ill}) + P(\text{nega} \mid \text{no_ill}) \times P(\text{no_ill})$
 $= (1 - 0.70) \times 0.1 + 0.99 \times (1 - 0.1) = 0.921$
- Posterior probability $P(\text{no_ill} \mid \text{nega})$
 $= P(\text{nega} \mid \text{no_ill}) \times P(\text{no_ill}) / P(\text{nega})$
 $= 0.99 \times (1 - 0.1) / 0.921$
 $= 0.96742 \dots = \mathbf{96.7\% \text{ (Ans.)}}$

formula of total
probability

4.

- Prior probability $P(\text{ill}) = 1 - 0.96742 \dots = 0.03258 \dots$
- Likelihood $P(\text{posi} \mid \text{ill}) = 0.70$
- $P(\text{nega}) = P(\text{nega} \mid \text{ill}) \times P(\text{ill}) + P(\text{nega} \mid \text{no_ill}) \times P(\text{no_ill})$
 $= (1 - 0.70) \times 0.03258 + 0.99 \times (1 - 0.03258) = 0.96751 \dots$
- Posterior probability $P(\text{no_ill} \mid \text{nega})$
 $= P(\text{nega} \mid \text{no_ill}) \times P(\text{no_ill}) / P(\text{nega})$
 $= 0.99 \times 0.96742 / 0.96751 \dots$
 $= 0.98990 \dots = \mathbf{99.0\% \text{ (Ans.)}}$

formula of total
probability

DM-04: Assignment 2

dm-04-assign2

Make classification prediction for documents about fruits. The following 6 words are subjects for analysis: red, orange, sweetness, sourness, skin, seeds. The occurrence of words in the classified documents was as follows.

Apple: red sweetness skin seeds

Strawberry: red sweetness sweetness sourness

Orange: orange skin sourness sweetness

Make classification prediction by thinking of naive Bayes classifier for a document containing "red sweetness sourness", report posterior probability of each class and classification result. Note: the prior probability is $1/3$ for each class, and $\alpha = 1$ for Laplace smoothing. It is not necessary to use logarithms to calculate the probability, and the posterior probability could be a fraction without reducing.

Ans. of dm-04-assign2

Likelihood

6 out of 10 come from Laplace smoothing

- $P(\text{red}|\text{apple}) \times P(\text{sweetness}|\text{apple}) \times P(\text{sourness}|\text{apple}) = 2/10 \times 2/10 \times 1/10$
- $P(\text{red}|\text{strawberry}) \times P(\text{sweetness}|\text{strawberry}) \times P(\text{sourness}|\text{strawberry}) = 2/10 \times 3/10 \times 2/10$
- $P(\text{red}|\text{orange}) \times P(\text{sweetness}|\text{orange}) \times P(\text{sourness}|\text{orange}) = 1/10 \times 2/10 \times 2/10$

posterior prob. = Likelihood x prior prob.

- | | | ratio |
|---|--------------------|-------|
| ■ $P(\text{apple} \text{words}) = 2/10 \times 2/10 \times 1/10 \times 1/3$ | = 4 / 3000 | 0.2 |
| ■ $P(\text{strawberry} \text{words}) = 2/10 \times 3/10 \times 2/10 \times 1/3$ | = 12 / 3000 | 0.6 |
| ■ $P(\text{apple} \text{words}) = 1/10 \times 2/10 \times 2/10 \times 1/3$ | = 4 / 3000 | 0.2 |

The largest posterior probability: "**strawberry**"