- 1. Impute missing values using the mean
- 2. Transform features to quadratic
- 3. Fit a linear regression

To streamline this type of processing pipeline, Scikit-Learn provides a pipeline object, which can be used as follows:

```
In[17]: from sklearn.pipeline import make pipeline
       model = make pipeline(Imputer(strategy='mean'),
                              PolynomialFeatures(degree=2),
                              LinearRegression())
```

This pipeline looks and acts like a standard Scikit-Learn object, and will apply all the specified steps to any input data.

```
In[18]: model.fit(X, y) # X with missing values, from above
       print(model.predict(X))
[14 16 -1 8 -5]
[ 14. 16. -1. 8. -5.]
```

All the steps of the model are applied automatically. Notice that for the simplicity of this demonstration, we've applied the model to the data it was trained on; this is why it was able to perfectly predict the result (refer back to "Hyperparameters and Model Validation" on page 359 for further discussion of this).

For some examples of Scikit-Learn pipelines in action, see the following section on naive Bayes classification as well as "In Depth: Linear Regression" on page 390 and "In-Depth: Support Vector Machines" on page 405.

## In Depth: Naive Bayes Classification

The previous four sections have given a general overview of the concepts of machine learning. In this section and the ones that follow, we will be taking a closer look at several specific algorithms for supervised and unsupervised learning, starting here with naive Bayes classification.

Naive Bayes models are a group of extremely fast and simple classification algorithms that are often suitable for very high-dimensional datasets. Because they are so fast and have so few tunable parameters, they end up being very useful as a quick-anddirty baseline for a classification problem. This section will focus on an intuitive explanation of how naive Bayes classifiers work, followed by a couple examples of them in action on some datasets.

## **Bayesian Classification**

Naive Bayes classifiers are built on Bayesian classification methods. These rely on Bayes's theorem, which is an equation describing the relationship of conditional probabilities of statistical quantities. In Bayesian classification, we're interested in finding the probability of a label given some observed features, which we can write as  $P(L \mid \text{features})$ . Bayes's theorem tells us how to express this in terms of quantities we can compute more directly:

$$P(L \mid \text{features}) = \frac{P(\text{features} \mid L)P(L)}{P(\text{features})}$$

If we are trying to decide between two labels—let's call them  $L_1$  and  $L_2$ —then one way to make this decision is to compute the ratio of the posterior probabilities for each label:

$$\frac{P(L_1 \mid \text{features})}{P(L_1 \mid \text{features})} = \frac{P(\text{features} \mid L_1)}{P(\text{features} \mid L_2)} \frac{P(L_1)}{P(L_2)}$$

All we need now is some model by which we can compute  $P(\text{features} \mid L_i)$  for each label. Such a model is called a *generative model* because it specifies the hypothetical random process that generates the data. Specifying this generative model for each label is the main piece of the training of such a Bayesian classifier. The general version of such a training step is a very difficult task, but we can make it simpler through the use of some simplifying assumptions about the form of this model.

This is where the "naive" in "naive Bayes" comes in: if we make very naive assumptions about the generative model for each label, we can find a rough approximation of the generative model for each class, and then proceed with the Bayesian classification. Different types of naive Bayes classifiers rest on different naive assumptions about the data, and we will examine a few of these in the following sections. We begin with the standard imports:

```
In[1]: %matplotlib inline
   import numpy as np
   import matplotlib.pyplot as plt
   import seaborn as sns; sns.set()
```

## **Gaussian Naive Bayes**

Perhaps the easiest naive Bayes classifier to understand is Gaussian naive Bayes. In this classifier, the assumption is that *data from each label is drawn from a simple Gaussian distribution*. Imagine that you have the following data (Figure 5-38):