Naive Bayes Classification

Pattern Recognition and Machine Learning - MuMeT 2017

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MNIST digits classification



Today we meet MNIST for the first time:



- 70000 images of handwritten images;
- available grayscale, we will use a binarized version;
- the task is to classify each image into the right digit.

Supervised learning setting



We are given a training set $\{X_i, Y_i\}_{i=1}^n$, with $X_i \in \mathbb{R}^m$ and $Y_i \in \mathbb{R}$ for each i = 1, ..., n.

- *n* is the number of training images;
- each image $X_i = \{x_i^{(1)}, \dots, x_i^{(m)}\}$ is a vector of m pixels;
- each label Y_i is just a number among $\{1, \ldots, d\}$.



$$\arg\max_{Y} P(Y/X) = \frac{P(X/Y)P(Y)}{P(X)}$$



We will use the Bayes rule to build a classifier. The classification rule will be the following:

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• P(Y/X) is the probability of the image X of being labeled as Y;



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- P(Y) is the prior probability of the class Y;
- P(X/Y) is the likelyhood of the image X under the model Y;



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- P(Y/X) is the probability of the image X of being labeled as Y;
- P(Y) is the prior probability of the class Y;
- P(X/Y) is the likelyhood of the image X under the model Y;
- P(X) is the probability of the image X under the whole dataset. Does not influence the argmax so we can drop it.

Prior P(Y)



Finding the prior of a class Y is easy.

Simply count the number of examples of each class and divide by the number of total examples.

$$P(Y = c) = \frac{\sum_{i=1}^{n} \mathbf{1}\{Y_i == c\}}{n}$$

Likelyhood P(X/Y)



Naive assumption: all pixels are independent given the class. The probability of an image is the product of the probability of every single pixel.

$$P(X_i/Y_c) = \prod_{j=1}^{m} P(x_i^{(j)}/Y_c)$$

During training, we need to model this for each possible class:



Likelyhood P(X/Y)



During testing, the likelyhood of an image under a class is built by taking the class model (the one built before, during training) and:

- for each active pixel, account for the probability of being active given class;
- for each zero pixel, account for one minus the probability of being active given class;





Inference



Once we can model P(Y|X) for each class, we can classify an image by choosing the class that maximizes it:

$$\tilde{Y} = \underset{Y}{\operatorname{arg\,max}} P(Y/X) = P(X/Y)P(Y)$$

Use logarithms!



All those products of probabilities can result in nothing. Use log-probabilities instead!

$$\log P(X_i/Y_c) = \sum_{j=1}^{m} \log P(x_i^{(j)}/Y_c)$$

$$\log P(Y/X) = \log P(X/Y) + \log P(Y)$$

Wrap up: algorithms



Algorithm 1 pseudocode for training

- 1: **for** j = 1 to d **do**
- 2: compute the class prior $P(Y_j)$
- 3: compute a model for $P(X/Y_j)$
- 4: end for

Algorithm 2 pseudocode for inference

- 1: **for** i = 1 to n **do**
- $2: \quad \mathbf{for} \ j = 1 \ \mathbf{to} \ d \ \mathbf{do}$
- 3: compute $\log P(X_i, Y_j)$
- 4: compute $\log P(Y_j/X_i) = \log P(X_i, Y_j) + \log P(Y_j)$
- 5: **end for**
- 6: $Y_i = \arg\max_{Y_i} \log P(Y_i/X_i)$
- 7: end for