

Unit-4

Probabilistic Models

- * Types of variables - boolean random variables
discrete random variable
continuous random variable

- * Where do probabilities come from?
 - (i) Frequentist
 - (ii) Subjective
 - (iii) Objectivist
 - (iv) Prior probability
 - (v) Posterior probability?

* Axioms of probability -

- (i) $0 \leq P(x) \leq 1$
- (ii) $P(a \vee b) = P(a) + P(b) - P(a \wedge b)$
- (iii) $P(a|b) = P(a \wedge b) / P(b)$ (product rule)
- (iv) Theorem of total probability:

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

$$= P(B|A_1) + P(B|A_2) + \dots$$

(v) Bayes Theorem: $P(h|D) = \frac{P(D|h)P(h)}{P(D)}$

* Choosing hypotheses -

maximum a posteriori : h_{MAP}

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

$$= \underset{h \in H}{\operatorname{argmax}} \frac{P(D|h) P(h)}{P(D)}$$

$$= \underset{h \in H}{\operatorname{argmax}} P(D|h) P(h)$$

maximum likelihood = $\underset{h \in H}{\operatorname{argmax}} P(D|h)$

* Naïve Bayesian Classification

Example: Make a naïve bayes classifier as to whether to play tennis or not. The given table is as follows. and the sample x

$$x = \langle \text{rain, hot, high, false} \rangle$$

Outlook	Temperature	Humidity	Windy	Class
sunny	H	H	F	N
sunny	H	H	T	N
overcast	H	H	F	P
rain	M	H	F	P
rain	C	N	F	P
rain	C	N	T	N
overcast	C	N	T	P
sunny	M	H	F	N
sunny	C	N	F	P
rain	M	N	F	P
sunny	M	N	T	P
overcast	M	H	T	P
overcast	H	N	F	P
rain	M	H	T	N

* Bayes Theorem

Q Paper - CAT-2

Event A: A patient has liver disease = 10%.

Event B: Patient is an alcoholic = 5%.

In patients diagnosed with liver disease - 7% are alcoholics.

If the patient is an alcoholic, find the probability of getting a liver disease in the future.

Ans: $P(\text{Liver}) = 0.1$

$$P(\text{Alcoholic}) = 0.05$$

$$P(\text{Alcoholic} | \text{Liver}) = 0.07$$

$$\text{To Find: } P(\text{Liver} | \text{Alcoholic}) = \frac{0.07 \times 0.1}{0.05}$$

$$= \underline{\underline{0.14}}$$

* Bayesian Belief Network (BBN)

→ It is an acyclic directed graph where the nodes of the graph represent evidence of hypotheses, and the connection of 2 nodes represents the dependence between them.

$$X \rightarrow Y = X \text{ is the parent of } Y$$

Need for BBN - Joint probability distribution for n variables requires 2^n entries. \Rightarrow impractically

Step 1: Find $P(X | \text{class})$

(3)

(i) $P(\text{Outlook} | \text{class})$

$$P(\text{sunny} | P) =$$

$$P(\text{sunny} | N) =$$

$$P(\text{rain} | P) =$$

$$P(\text{rain} | N) =$$

$$P(\text{overcast} | P) =$$

$$P(\text{overcast} | N) =$$

(iii) $P(\text{Humidity} | \text{class})$

$$P(\text{H} | P) =$$

$$P(\text{H} | N) =$$

$$P(\text{Normal} | P) =$$

$$P(\text{Normal} | N) =$$

(ii) $P(\text{Temp} | \text{class})$

$$P(\text{H} | P) =$$

$$P(\text{H} | N) =$$

$$P(\text{M} | P) =$$

$$P(\text{M} | N) =$$

$$P(\text{C} | P) =$$

$$P(\text{C} | N) =$$

(iv) $P(\text{Windy} | \text{class})$

$$P(\text{Windy} | P) =$$

$$P(\text{Windy} | N) =$$

$$P(\text{NW} | P) =$$

$$P(\text{NW} | N) =$$

$$P(P) =$$

$$P(N) =$$

For the given statement :

$$X = \langle \text{rain}, \text{hot}, \text{high}, \text{false} \rangle$$

$$\frac{P(X | P)}{P(P)} = \frac{P(\text{rain} | P) \times P(\text{hot} | P) \times P(\text{high} | P) \times P(\text{F} | P) \times P(P)}{P(P)}$$

$$P(X | N) = P(\text{rain} | N) \times P(\text{hot} | N) \times P(\text{high} | N) \times P(\text{F} | N) \times P(N)$$

choose the larger value