

Quiz 4

The following table is a result from observing the behavior of a person whether he went out or stayed home given the two weather conditions (sunny or rainy) and the two options regarding his car status (car-broken or car-working)

- $y_i \in \{go - out, stayhome\}$
- $x_i^1 \in \{sunny, rainy\}$
- $x_i^2 \in \{car - broken, car - working\}$

i	x_i^1	x_i^2	y_i
1	sunny	car-broken	go-out ✓
2	rainy ✓	car-working ✓	go-out ✓
3	sunny	car-broken	go-out ✓
4	sunny	car-broken	go-out ✓
5	sunny	car-broken	go-out ✓
6	sunny	car-working	stay home
7	rainy	car-working	stay home
8	rainy	car-broken	stay home
9	sunny	car-working	stay home
10	rainy	car-working	stay home

Assume that we are using Binomial distribution as the modeling distribution. You are to demonstrate solutions to the following questions.

1. Estimate $P(y=go-out)$. $P(y=go-out) = \frac{1}{n} \sum_{i=1}^n I(Y_i=y) = \frac{5}{10} = \frac{1}{2}$ ✗
2. Estimate $P(y=stay home)$. $P(y=stay home) = \frac{5}{10} = \frac{1}{2}$ ✗
3. What is the estimate of $P(y)$? $P(Y=y) = \frac{\sum_{k=1}^n I(Y_k=y)}{n}$
4. What is the estimate of $P(x)$? $P(X=x) = \frac{\sum_{k=1}^n I(X_k=x)}{n}$
5. Estimate $P(x = (rainy, car-working) \text{ and } y=go-out)$. $P(X=x, Y=y) = \frac{\sum_{k=1}^n I(X_k=x, Y_k=y)}{n}$
6. Estimate $P(y=go-out | x = (rainy, car-working))$ directly. $\rightarrow \frac{1}{3} \sum_{k=1}^n \frac{I(X_k=x) \cdot I(Y_k=y)}{I(X_k=x)}$
7. Estimate $P(x = (rainy, car-working) | y=go-out)$ using Naive Bayes assumption. $P(X=x | Y=y) = \frac{P(X=x, Y=y)}{P(Y=y)}$
8. By using Naive Bayes assumption, what would be the return of $h(x = (sunny, car-broken))$?

6. $P(Y = \text{go-out} | X = \text{raining, car working})$

the bayes rule $P(Y | X) = \frac{P(X | Y) P(Y)}{P(X)}$

from previous $P(Y) = \frac{1}{2}$ $P(X) = \frac{1}{n} \sum_{i=1}^n I(X_i = x) = \frac{3}{10}$
 $P(X | Y) = \frac{1}{5}$

$\therefore P(Y | X) = \left(\frac{1}{5}\right) \left(\frac{1}{2}\right) \left(\frac{10}{3}\right) = \frac{1}{3} \neq$ Verify from data ✓

7. $P(X = \text{raining, car working} | Y = \text{go-out})$ using Naive Bayes Assumption!

by the Naive Bayes Assumption

$\rightarrow h(x) = \arg\max_y P(Y | x)$
 $= \arg\max_y \frac{P(X | Y) P(Y)}{P(X)}$ (original bayes rule)
 $= \arg\max_y \underbrace{P(X | Y) P(Y)}_{\text{Naive Bayes Assumption}}$

$P(A \cap B)$ all feature 're independent

$\therefore P(X | Y) = \prod_{x=1}^d P(X_x | Y) \stackrel{\text{So}}{=} P(A) P(B)$

$P(X = \text{raining, car working} | Y = \text{go-out})$

$= P(X = \text{raining} | Y = \text{go-out}) P(X = \text{car working} | Y = \text{go-out})$

$= \sum_{k=1}^n \frac{I(Y_k = Y)(X_k = x)}{I(Y_k = Y)} \cdot \sum_{k=1}^n \frac{I(Y_k = Y)(X_k = x)}{I(Y_k = Y)}$

$= \left(\frac{1}{5}\right) \left(\frac{1}{5}\right) = \frac{1}{25} = 0.04 \neq$

8. $h(x) = (\text{Bunny}, \text{Car broken})$ by Naive Bayes assumption

$$\begin{aligned} h(x) &= \underset{y}{\operatorname{argmax}} P(y|x) \\ &= \underset{y}{\operatorname{argmax}} P(x_1|y) P(x_2|y) P(y) \quad (\text{naive Bayes assumption}) \\ &= \underset{y}{\operatorname{argmax}} \prod_{d=1}^2 P(x_d|y) P(y) \quad \left[\theta_{j,y} \right]^2 \end{aligned}$$

let $y = \text{go-out}$

$$\begin{aligned} \left[\theta_{j,y} \right]^2 &= P(x_1|y) P(x_2|y) P(y) \\ &= \left(\frac{4}{5} \right) \left(\frac{4}{5} \right) \left(\frac{1}{2} \right) = 0.32 \end{aligned}$$

$y = \text{Stay home}$

$$= \left(\frac{2}{5} \right) \left(\frac{1}{5} \right) \left(\frac{1}{2} \right) = 0.04$$

$h(x)$ will return $\underset{y}{\operatorname{argmax}} P(y|x)$

Ans $y = \text{go-out}$ #