Naïve Bayes

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Your second generative learning algorithm

- Naïve Bayes classification
 - Bayes rule:

$$p(y|x) = \frac{p(x|y)p(y)}{p(x)}$$

Training naïve Bayes

• For each class, calculate probability given features

$$p(y|x) = p(x|y)p(y)$$

Difficult to work directly on the joint probability:

$$p(y|x) = p(x_1, x_2, \dots, x_n|y)p(y)$$

• Expansion:

$$p(y|x) = p(x_1|x_2, \dots, x_n, y)p(x_2, \dots, x_n|y)p(y)$$

$$p(y|x) = p(x_1|x_2, \dots, x_n, y)p(x_2|x_3, \dots, x_n, y)p(x_3, \dots, x_n|y)p(y)$$

Training naïve Bayes: the naïve assuption

Assumption: assume all features independent of each other

$$p(y|x) = p(x_1|y)p(x_2|y)\cdots p(x_n|y)p(y)$$

 $p(y|x) = p(y)\prod_{i=1}^{n} p(x_i|y)$

Maximum a posteriori (MAP) rule:

$$\underset{k \in \{1, \dots, K\}}{\operatorname{arg \, max}} \quad p(y_k) \prod_{i=1}^n p(x_i | y_k)$$

Example 1

| Day | Outlook | Temperature | Humidity | Wind | PlayTennis |
|-----|----------|-------------|----------|--------|------------|
| D1 | Sunny | Hot | High | Weak | No |
| D2 | Sunny | Hot | High | Strong | No |
| D3 | Overcast | Hot | High | Weak | Yes |
| D4 | Rain | Mild | High | Weak | Yes |
| D5 | Rain | Cool | Normal | Weak | Yes |
| D6 | Rain | Cool | Normal | Strong | No |
| D7 | Overcast | Cool | Normal | Strong | Yes |
| D8 | Sunny | Mild | High | Weak | No |
| D9 | Sunny | Cool | Normal | Weak | Yes |
| D10 | Rain | Mild | Normal | Weak | Yes |
| D11 | Sunny | Mild | Normal | Strong | Yes |
| D12 | Overcast | Mild | High | Strong | Yes |
| D13 | Overcast | Hot | Normal | Weak | Yes |
| D14 | Rain | Mild | High | Strong | No |

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| D14 | Rain | Mild | High | Strong | No |

$$P(Play=Yes) = 9/14$$

$$P(Play=No) = 5/14$$

Example 1 (continued)

Create probability lookup tables based on training data

$$P(Play=Yes) = 9/14$$
 $P(Play=No) = 5/14$

$$P(Play=No) = 5/14$$

| Outlook | Play=Yes | Play=No |
|----------|----------|---------|
| Sunny | 2/9 | 3/5 |
| Overcast | 4/9 | 0/5 |
| Rain | 3/9 | 2/5 |

| Temperature | Play=Yes | Play=No |
|-------------|----------|---------|
| Hot | 2/9 | 2/5 |
| Mild | 4/9 | 2/5 |
| Cool | 3/9 | 1/5 |

| Humidity | Play=Yes | Play=No |
|----------|----------|---------|
| High | 3/9 | 4/5 |
| Normal | 6/9 | 1/5 |

| Wind | Play=Yes | Play=No |
|--------|----------|---------|
| Strong | 3/9 | 3/5 |
| Weak | 6/9 | 2/5 |

Example 1 (continued)

- Predict the outcome (class) if
 - Outlook = Sunny, Temperature = Cool, Humidity = High, Wind = Strong

```
P(yes|sunny,cool,high,strong) = P(sunny|yes) * P(cool|yes) * P(high|yes) * P(strong|yes) * P(yes)
P(no|sunny,cool,high,strong) = P(sunny|no) * P(cool|no) * P(high|no) * P(strong|no) * P(no)
```

Example 1 (continued)

- Predict the outcome (class) if
 - Outlook = Sunny, Temperature = Cool, Humidity = High, Wind = Strong

```
P(yes|sunny,cool,high,strong) = P(sunny|yes) * P(cool|yes) * P(high|yes) * P(strong|yes) * P(yes)
P(no|sunny,cool,high,strong) = P(sunny|no) * P(cool|no) * P(high|no) * P(strong|no) * P(no)
```

| Feature | Play=Yes | Play=No |
|------------------|----------|---------|
| Outlook=Sunny | 2/9 | 3/5 |
| Temperature=Cool | 3/9 | 1/5 |
| Humidity=High | 3/9 | 4/5 |
| Wind=Strong | 3/9 | 3/5 |
| Overall Label | 9/14 | 5/14 |
| Probability | 0.0053 | 0.0206 |

Example 2:

Spam filtering

$$x = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
 a aardvark aardwolf
$$x = \begin{bmatrix} \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$
 buy
$$\vdots \\ zygmurgy$$

$$x \in \{0, 1\}^{50000}$$

Example 2:

Spam filtering

$$p(\text{spam}) = \frac{\sum_{i=1}^{n} \mathbb{1}[y^{(i)} = 1]}{n}$$
 $p(\text{not spam}) = 1 - p(\text{spam})$

$$p(x_j = 1 | y = 1) = \frac{\sum_{i=1}^{n} \mathbb{1}[x_j^{(i)} = 1 \land y^{(i)} = 1]}{\sum_{i=1}^{n} \mathbb{1}[y^{(i)} = 1]}$$

$$p(x_j = 1 | y = 0) = \frac{\sum_{i=1}^{n} \mathbb{1}[x_j^{(i)} = 1 \land y^{(i)} = 0]}{\sum_{i=1}^{n} \mathbb{1}[y^{(i)} = 0]}$$

Example 2:

Spam filtering

$$p(\text{spam}) = \frac{\sum_{i=1}^{n} \mathbb{1}[y^{(i)} = 1]}{n} \quad p(\text{not spam}) = 1 - p(\text{spam})$$

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$$p(y = 1|x) = p(y = 1) \prod_{i=1}^{n} p(x_i|y = 1)$$

$$p(y = 0|x) = p(y = 0) \prod_{i=1}^{n} p(x_i|y = 0)$$