

# Types of Analysis

① Univariate /

② Bivariate

③ Multivariate

① Univariate

one variable

— data derive

— define

- summarise

Bar chart

Histogram

Pie chart

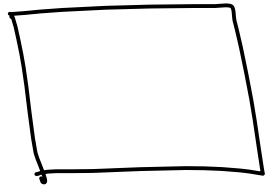
CDF

PDF

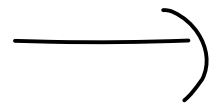


# Probability Density Function (PDF)

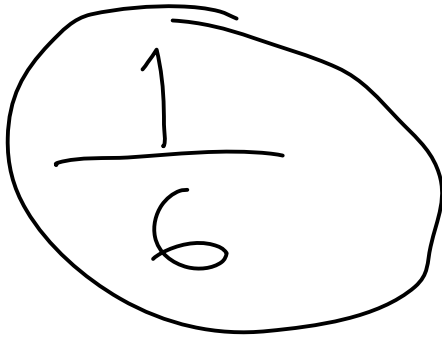
---



Dice



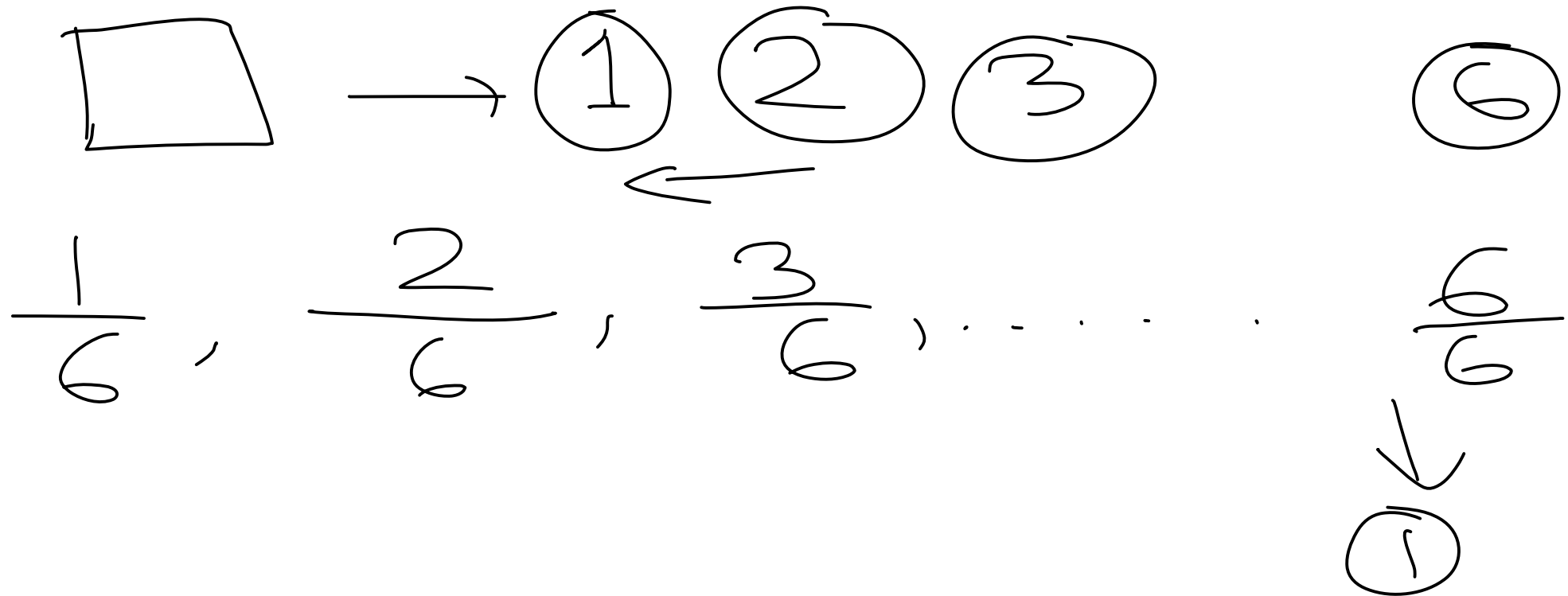
1, 2, 3, 4, 5, 6



$$\frac{2}{6}$$

# Cumulative Density function (CDF)

---







## ② Bivariate Analysis

$$\textcircled{B_i} \rightarrow 2$$

① Numerical - Numerical

— Scatter plot

— Linear correlation

② Categorical - Categorical

- Chi-Square

③ Numer - Cat

- Z-test, t-test

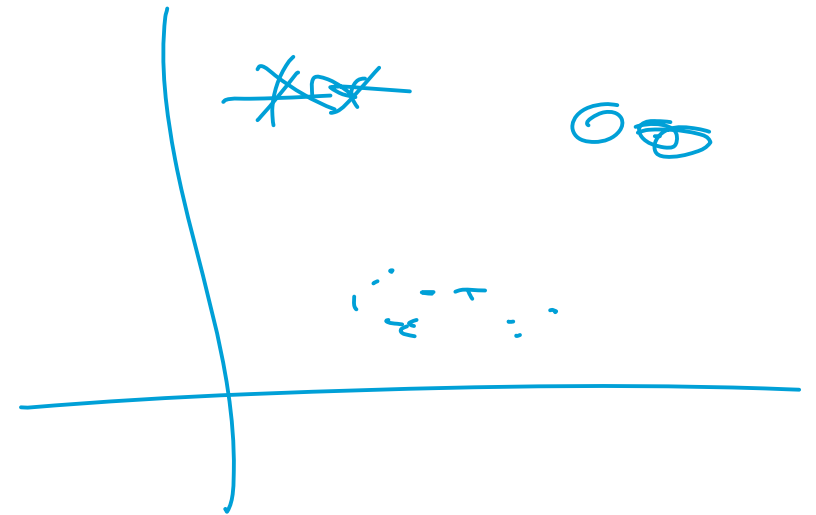
- ANOVA

# ③ Multivariate

— Cluster Analysis ✓

— PCA ✓

— Correspo



# Naive Bayes Classification

## Bayes Theorem / Conditional Probability

- ① Marginal probability  $\rightarrow P(A)$
- ② Joint "  $\rightarrow P(A, B)$
- ③ Conditional "  $\rightarrow P(A|B)$

# Conditional

$$\begin{cases} P(A, B) = P(B, A) \\ P(A|B) \neq P(B|A) \end{cases}$$

$$\begin{aligned} P(A, B) &= P(A|B) \times P(B) \\ &= P(B|A) \times P(A) \end{aligned}$$

①

7

$$P(A|B) = \frac{P(B|A) P(A)}{P(B)}$$

$$P(B|A) = \frac{P(A|B) P(B)}{P(A)}$$

Bayes Theorem /  
Reverend Thomas Bayes



Bayes

Theorem

$$P(A) = 0.7$$

$$P(\bar{A}) = 1 - 0.7$$

$$\downarrow = 0.3$$

$$1 - P(A)$$

$$P(B) = P(B|A) \cdot P(A)$$

$$+ P(B|\bar{A}) P(\bar{A})$$

$$P(A|B) = \frac{P(B|A)P(A)}{P(B|A)P(A) + P(B|\bar{A})P(\bar{A})}$$



$P(A) \rightarrow$  Prior probability

$P(A|B) \rightarrow$  Posterior "

$P(B) \rightarrow$  Evidence

$P(B|A) \rightarrow$  Likelihood

Posterior = like  $\times$  Prior

# Evidence

\* Population  $\rightarrow$  Cancer

Test  $\rightarrow$  Posv / Negv

Problem

$\rightarrow$  positive (Test)

$\rightarrow$  Probability (Cancer)

Sensitivity  $\rightarrow$  True Positive  
rate  
 $\downarrow$   
85%

Base rate fallacy

$$P(T=+ | \text{Can}=\text{true}) = 0.85$$

85% ~~weight~~  $\rightarrow$  patient cancer  
wrong

Base rate  $\rightarrow 0.0002 P$   
5000 patient  $\rightarrow$  low  $\downarrow$

$$P(\text{cancer} = \text{True}) = 0.02\%$$



$$P(C=t|T=+) = \frac{P(T=+|C=t)P(C=t)}{P(T=+)}$$

$$= \frac{0.85 \times 0.0002}{P(T=+)}$$

$$P(T=+) \rightarrow 0.05016$$

$$= 0.0033$$

$\rightarrow$  P.T.O

$\therefore 0.33\% \rightarrow \text{patient (cancer)}$



$$P(T=+) = P(+|t) P(t) + P(+|f) P(f)$$

$$P(f) = 1 - 0.0002 = 0.9998$$

$$P(+|f) = 1 - 0.95 = 0.05$$

$$\Rightarrow 0.85 \times 0.0002 + 0.05 \times 0.9998$$

$$= 0.00017 + 0.04999$$

$$P(T=+) = 0.05016$$

)

8

Specificity  $\longrightarrow$  True Neg  
rate  
 $\downarrow$   
95% 0.95

def bayes\_theorem ( )

↳

}

\* Modeling Hypotheses

\* Classification

# Naïve Bayes Classifier

$$P(C | F_1, F_2, F_3, \dots, F_n)$$

$$= \frac{P(C) \times (P(F_1 | C) \cdot P(F_2 | C) \cdot \dots \cdot P(F_n | C))}{P(F)}$$





~~Bayes~~ Bayes Optimal  
Classifier

---