Project 3 : Classification Algorithms

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5 Naive Bayes

5.1 Algorithm Description

Naive bayes is a classification algorithm that is based on the Bayes Theorem. Naive bayes aims to classify the probability of a sample X being in a class H_i using Bayes Theorem. The Bayes theorem is:

$$P(H_i|X) = \frac{P(H_i)P(X|H_i)}{P(X)}$$

The things that we are classifying often have multiple attributes which we will refer to as A where $A = (A_1, A_2, ..., A_d)$. Let X be something we are trying to classify and $X = (x_1, x_2, ..., x_d)$. $P(X)$ is the prior probability of X where $P(x_j) = \frac{n_j}{n}$ where n_j is the number of of training samples in our training set that have the value x_j for attribute A_j.

$P(H_i)$ is simply the class prior probability.

$P(X|H_i)$,the descriptor posterior probability, can be calculated by:

$$P(X|H_i) = \prod_{i=1}^{d} P(x_j, H_i)$$

Calculating the descriptor posterior probability reveals on of the weaknesses of Naive Bayes. If a single value $P(x_j, H_i)$ is 0 then the entire product of $P(X|H_i) = \prod_{i=1}^{d} P(x_j, H_i)$ will evaulate to 0 which will cause $P(H_i|X) = \frac{P(H_i)P(X|H_i)}{P(X)}$ to also evaluate to 0. This can be corrected by using a Laplacian correction where if there is an $n_j = 0$, then we will simply add 1 to every n_j and increase the total number of samples to $n + k$ where k is the number of possible values the attribute A_j can take on.

You will also notice that $P(H_i|X) = \frac{P(H_i)P(X|H_i)}{P(X)}$ does not work for continuous values because we cannot count continuous values to get posterior probabilities. I chose to address this by assuming a Gaussian distribution to use:

$$P(H_i|x_j) = \frac{1}{\sqrt{2\pi\sigma_{H_i,x_j}^2}} e^{-\frac{1}{2}(\frac{H_i - \mu_{H_i,x_j}}{\sigma_{H_i,x_j}})^2}$$

I chose to use this method because it seemed to be one of the most popular methods out there for dealing with continuous values when implementing Naive Bayes.

5.2 PROS AND CONS

Some of the pros of using Naive bayes is that its simple to implement and it is efficent. One of the cons, however, is that it assumes attribute independence, which of course is not true for all datasets. Another con is that the descriptor posterior probability may evaluate to 0 - we have to prevent this by using a Laplacian correction. This can happen often in small datasets so Naive bayes performs best on large datasets.

Something else that may be considered a con is that there are multiple ways to deal with continuous attributes. I chose to handle this by using Gaussian Naive Bayes. This may not perform well for other datasets that have different distributions.

5.3 RESULT EVALUATION

I implemented k-cross fold by randomly shuffling my dataset, and partitioning it into k test sets and k training sets. I took the average of the k accuracy, precision, recall and F-values.

Results for project3 dataset1.txt are:
Accuracy: 0.712582417582
Precision: 0.589052375343
Recall: 0.748140191881
F: 0.657284240816

Results for project3 dataset2.txt are:
Accuracy: 0.671195652174

Precision: 0.51574025974
Recall: 0.761451858741
F: 0.612021438585

REFERENCES

[1] Gaussian Example: https://www.youtube.com/watch?v=r1in0YNetG8