Naive Bayesian Classifier Example, *m*-estimate of probability

Relevant Readings: Section 6.9.1

CS495 - Machine Learning, Fall 2009

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

Training data for function *playTennis* [Table 3.2, Mitchell]

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

Consider the instance: (Sunny, Cool, High, Strong)

- Consider the instance: (Sunny, Cool, High, Strong)
 - We will use Naive Bayes to classify it (v = Yes/No)

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

Consider the instance: (Sunny, Cool, High, Strong)

• We will use Naive Bayes to classify it (v = Yes/No)

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• $v = \operatorname{argmax}_{b \in \{\operatorname{Yes}, \operatorname{No}\}} \operatorname{Pr}(b) \prod_{i} \operatorname{Pr}(a_i \mid b)$





So just try b = Yes and b = No and see which comes out higher

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b) · Pr(Outlook = Sunny | b) · Pr(Temperature = Cool | b) · Pr(Humidity = High | b) · Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:

▶ Pr(No) = 5/14

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:

- Pr(Yes) = 9/14
- Pr(No) = 5/14
- Pr(Outlook = Sunny | Yes) = 2/9

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:

- Pr(Yes) = 9/14
- Pr(No) = 5/14
- Pr(Outlook = Sunny | Yes) = 2/9
- Pr(Outlook = Sunny | No) = 3/5

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:
 - Pr(Yes) = 9/14
 - ▶ Pr(No) = 5/14
 - Pr(Outlook = Sunny | Yes) = 2/9
 - Pr(Outlook = Sunny | No) = 3/5
 - We end up with $\frac{9}{14} \cdot \frac{2}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} = .0053$ for Yes and $\frac{5}{14} \cdot \frac{3}{5} \cdot \frac{1}{5} \cdot \frac{4}{5} \cdot \frac{3}{5} = .0206$ for No.

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:
 - Pr(Yes) = 9/14
 - Pr(No) = 5/14
 - Pr(Outlook = Sunny | Yes) = 2/9
 - Pr(Outlook = Sunny | No) = 3/5
 - We end up with $\frac{9}{14} \cdot \frac{2}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} = .0053$ for Yes and $\frac{5}{14} \cdot \frac{3}{5} \cdot \frac{1}{5} \cdot \frac{4}{5} \cdot \frac{3}{5} = .0206$ for No.
 - We thus predict that No is the output

- Consider the instance: (Sunny, Cool, High, Strong)
 We will use Naive Bayes to classify it (v = Yes/No)
 v = argmax_{b∈{Yes,No}} Pr(b) ∏_i Pr(a_i | b)
 v = argmax_{b∈{Yes,No}} Pr(b)

 Pr(Outlook = Sunny | b)
 Pr(Temperature = Cool | b)
 Pr(Humidity = High | b)
 Pr(Wind = Strong | b)
 - So just try b = Yes and b = No and see which comes out higher
 - We can estimate each term using the data, for example:
 - Pr(Yes) = 9/14
 - Pr(No) = 5/14
 - Pr(Outlook = Sunny | Yes) = 2/9
 - Pr(Outlook = Sunny | No) = 3/5
 - We end up with $\frac{9}{14} \cdot \frac{2}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} \cdot \frac{3}{9} = .0053$ for Yes and $\frac{5}{14} \cdot \frac{3}{5} \cdot \frac{1}{5} \cdot \frac{4}{5} \cdot \frac{3}{5} = .0206$ for No.
 - We thus predict that No is the output

Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

• This can cause trouble if $n_c = 0$

Note that we estimated conditional probabilities Pr(A | B) by ⁿ/_n where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:

Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data

- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:
 - A nonzero prior estimate p for Pr(A | B), and

- Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data
- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:
 - A nonzero prior estimate p for Pr(A | B), and
 - ► A number *m* that says how confident we are of our prior estimate *p*, as measured in number of samples

- Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data
- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:
 - A nonzero prior estimate p for Pr(A | B), and
 - A number m that says how confident we are of our prior estimate p, as measured in number of samples

▶ Then instead of using $\frac{n_c}{n}$ for the estimate, use $\frac{n_c+m_p}{n+m}$

- Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data
- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:
 - A nonzero prior estimate p for Pr(A | B), and
 - A number m that says how confident we are of our prior estimate p, as measured in number of samples
- ▶ Then instead of using $\frac{n_c}{n}$ for the estimate, use $\frac{n_c+m_p}{n+m}$
- Just think of this as adding a bunch of samples to start the whole process

- Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data
- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:
 - A nonzero prior estimate p for Pr(A | B), and
 - A number m that says how confident we are of our prior estimate p, as measured in number of samples
- ▶ Then instead of using $\frac{n_c}{n}$ for the estimate, use $\frac{n_c + mp}{n+m}$
- Just think of this as adding a bunch of samples to start the whole process
- If we don't have any knowledge of p, assume the attribute is uniformly distributed over all possible values

- Note that we estimated conditional probabilities Pr(A | B) by <u>n</u>_c where n_c is the number of times A ∧ B happened and n is the number of times B happened in the training data
- This can cause trouble if $n_c = 0$
- To avoid this, we fix the following numbers p and m beforehand:
 - A nonzero prior estimate p for Pr(A | B), and
 - A number m that says how confident we are of our prior estimate p, as measured in number of samples
- ▶ Then instead of using $\frac{n_c}{n}$ for the estimate, use $\frac{n_c + mp}{n+m}$
- Just think of this as adding a bunch of samples to start the whole process
- If we don't have any knowledge of p, assume the attribute is uniformly distributed over all possible values