

Chapter ML:VII (continued)

VII. Bayesian Learning

- Approaches to Probability
- Conditional Probability
- Bayes Classifier
- Exploitation of Data
- Frequentist versus Subjectivist

Bayes Classifier

Generative Approach to Classification Problems

Setting:

- X is a multiset of feature vectors.
- C is a set of classes.
- $D = \{(\mathbf{x}_1, c_1), \dots, (\mathbf{x}_n, c_n)\} \subseteq X \times C$ is a multiset of examples.

Learning task:

- Approximate D by estimating the underlying joint probabilities $p(\mathbf{x}_i, c_i)$.

Bayes Classifier

Bayes Theorem

Theorem 12 (Bayes [1701-1761])

Let $(\Omega, \mathcal{P}(\Omega), P)$ be a probability space, and let A_1, \dots, A_k be mutually exclusive events with $\Omega = A_1 \cup \dots \cup A_k$, $P(A_i) > 0$, $i = 1, \dots, k$. Then for an event $B \in \mathcal{P}(\Omega)$ with $P(B) > 0$ holds:

$$P(A_i | B) = \frac{P(A_i) \cdot P(B | A_i)}{\sum_{i=1}^k P(A_i) \cdot P(B | A_i)}$$

$P(A_i)$ is called *prior probability* of A_i .

$P(A_i | B)$ is called *posterior probability* of A_i .

Bayes Classifier

Bayes Theorem (continued)

Proof (Bayes Theorem)

From the conditional probabilities for $P(B | A_i)$ and $P(A_i | B)$ follows:

$$P(A_i | B) = \frac{P(B \cap A_i)}{P(B)} = \frac{P(A_i) \cdot P(B | A_i)}{P(B)}$$

Bayes Classifier

Bayes Theorem (continued)

Proof (Bayes Theorem)

From the conditional probabilities for $P(B | A_i)$ and $P(A_i | B)$ follows:

$$P(A_i | B) = \frac{P(B \cap A_i)}{P(B)} = \frac{P(A_i) \cdot P(B | A_i)}{P(B)}$$

Applying the theorem of total probability to $P(B)$,

$$P(B) = \sum_{i=1}^k P(A_i) \cdot P(B | A_i),$$

will yield the claim.

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009]

1. A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)

B : *test_pos*

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

1. A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)
- $\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$
- B : *test_pos*

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

- A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)
 $\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$
 B : *test_pos*
- $B | A_1$: *test_pos | Aids* $P(B | A_1) = 0.98$ (result from clinical trials)
- $B | A_2$: *test_pos | no_Aids* $P(B | A_2) = 0.03$ (result from clinical trials)

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

- A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)
 $\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$
 B : *test_pos*
- $B | A_1$: *test_pos | Aids* $P(B | A_1) = 0.98$ (result from clinical trials)
- $B | A_2$: *test_pos | no_Aids* $P(B | A_2) = 0.03$ (result from clinical trials)

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

- A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)
 $\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$
 B : *test_pos* $\Rightarrow P(B) = \sum_{i=1}^2 P(A_i) \cdot P(B | A_i) = 0.031$
- $B | A_1$: *test_pos | Aids* $P(B | A_1) = 0.98$ (result from clinical trials)
- $B | A_2$: *test_pos | no_Aids* $P(B | A_2) = 0.03$ (result from clinical trials)

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

1. A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)

$\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$

B : *test_pos* $\Rightarrow P(B) = \sum_{i=1}^2 P(A_i) \cdot P(B | A_i) = 0.031$

2. $B | A_1$: *test_pos | Aids* $P(B | A_1) = 0.98$ (result from clinical trials)

3. $B | A_2$: *test_pos | no_Aids* $P(B | A_2) = 0.03$ (result from clinical trials)

Simple Bayes formula:

$$P(\textit{Aids} | \textit{test_pos}) = P(A_1 | B) = \frac{P(A_1) \cdot P(B | A_1)}{P(B)}$$

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

- A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)
 $\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$
 B : *test_pos* $\Rightarrow P(B) = \sum_{i=1}^2 P(A_i) \cdot P(B | A_i) = 0.031$
- $B | A_1$: *test_pos | Aids* $P(B | A_1) = 0.98$ (result from clinical trials)
- $B | A_2$: *test_pos | no_Aids* $P(B | A_2) = 0.03$ (result from clinical trials)

Simple Bayes formula:

$$P(\textit{Aids} | \textit{test_pos}) = P(A_1 | B) = \frac{P(A_1) \cdot P(B | A_1)}{P(B)} = \frac{0.001 \cdot 0.98}{0.031} = 0.032 = 3.2\%$$

Bayes Classifier

Example: Reasoning About a Disease [Kirchgessner 2009] (continued)

1. A_1 : *Aids* $P(A_1) = 0.001$ (prior knowledge about population)

$\Rightarrow A_2$: *no_Aids* $P(A_2) = P(\overline{A_1}) = 1 - P(A_1) = 0.999$

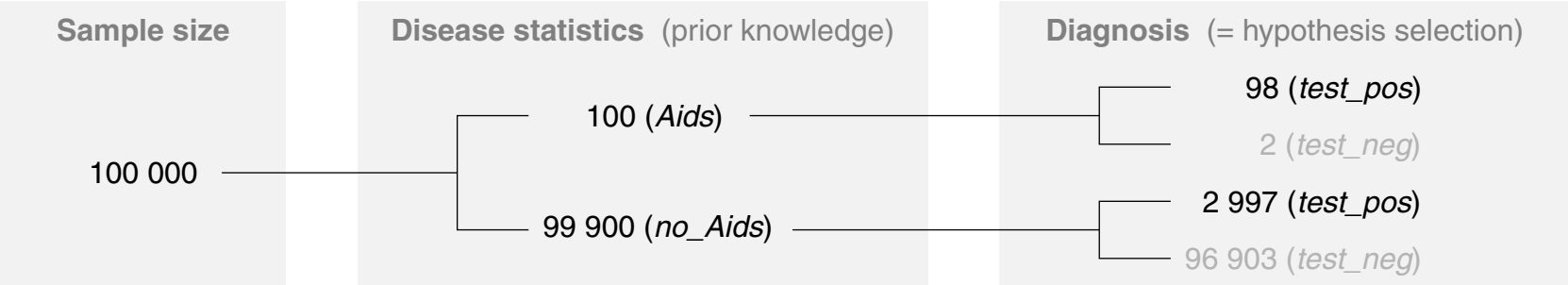
B : *test_pos* $\Rightarrow P(B) = \sum_{i=1}^2 P(A_i) \cdot P(B | A_i) = 0.031$

2. $B | A_1$: *test_pos | Aids* $P(B | A_1) = 0.98$ (result from clinical trials)

3. $B | A_2$: *test_pos | no_Aids* $P(B | A_2) = 0.03$ (result from clinical trials)

Simple Bayes formula:

$$P(\textit{Aids} | \textit{test_pos}) = P(A_1 | B) = \frac{P(A_1) \cdot P(B | A_1)}{P(B)} = \frac{0.001 \cdot 0.98}{0.031} = 0.032 = 3.2\%$$



Bayes Classifier

Combined Conditional Events: $P(A_i | B_1, \dots, B_p)$

Let $P(A_i | B_1, \dots, B_p)$ denote the probability of the occurrence of event A_i given that the events (conditions) B_1, \dots, B_p are known to have occurred.

Bayes Classifier

Combined Conditional Events: $P(A_i | B_1, \dots, B_p)$

Let $P(A_i | B_1, \dots, B_p)$ denote the probability of the occurrence of event A_i given that the events (conditions) B_1, \dots, B_p are known to have occurred.

Applied to a classification problem:

- A_i corresponds to an event of the kind “ $C=c_i$ ”,
the $B_j, j = 1, \dots, p$, correspond to p events of the kind “ $X_j=x_j$ ”.
- observable relation (in the prevalent setting): $B_1, \dots, B_p | A_i$
- reversed relation (in a diagnosis setting): $A_i | B_1, \dots, B_p$

Bayes Classifier

Combined Conditional Events: $P(A_i | B_1, \dots, B_p)$

Let $P(A_i | B_1, \dots, B_p)$ denote the probability of the occurrence of event A_i given that the events (conditions) B_1, \dots, B_p are known to have occurred.

Applied to a classification problem:

- A_i corresponds to an event of the kind “ $C=c_i$ ”,
the $B_j, j = 1, \dots, p$, correspond to p events of the kind “ $X_j=x_j$ ”.
- observable relation (in the prevalent setting): $B_1, \dots, B_p | A_i$
- reversed relation (in a diagnosis setting): $A_i | B_1, \dots, B_p$

If sufficient data for estimating $P(A_i)$ and $P(B_1, \dots, B_p | A_i)$ is provided, then $P(A_i | B_1, \dots, B_p)$ can be computed with the Theorem of Bayes:

$$P(A_i | B_1, \dots, B_p) = \frac{P(A_i) \cdot P(B_1, \dots, B_p | A_i)}{P(B_1, \dots, B_p)} \quad (\star)$$

Remarks [information gain for classification] :

- How probability theory is applied to classification problem solving:
 - Classes and feature-value pairs are interpreted as events. The relation to an underlying sample space Ω , $\Omega = \{\omega_1, \dots, \omega_n\}$, from which the events are subsets, is not considered.
 - Observable or measurable and possibly causal relation: It is (or was in the past) regularly observed that in situation A_i (e.g. a disease) the symptoms B_1, \dots, B_p occur. One may denote this as “forward reasoning”.
 - ”Backward reasoning”, typically an analysis or diagnosis situation: The symptoms B_1, \dots, B_p are observed, and one is interested in the probability that A_i is given or has occurred.
 - Based on the prior probabilities of the classes (aka class priors), $P(C=c_i)$, and the class-conditional probabilities of the observable relations (aka likelihoods), $P(X_1=x_1, \dots, X_p=x_p \mid C=c_i)$, the conditional class probabilities in an analysis situation, $P(C=c_i \mid X_1=x_1, \dots, X_p=x_p)$, can be computed with the Theorem of Bayes.
- The X_j and C denote random variables with ranges of the respective feature domains and C respectively.
- A conditional event “ $X_j=x_j \mid C=c_i$ ” does not necessarily model a cause-effect relation: the event “ $C=c_i$ ” may cause—but does not need to cause—the event “ $X_j=x_j$ ”.

Remarks: (continued)

□ Recap. Alternative and semantically equivalent notations for $P(A_i | B_1, \dots, B_p)$:

1. $P(A_i | B_1, \dots, B_p)$

2. $P(A_i | B_1 \wedge \dots \wedge B_p)$

3. $P(A_i | B_1 \cap \dots \cap B_p)$

Bayes Classifier

Naive Bayes

The compilation of a database from which reliable values for the $P(B_1, \dots, B_p | A_i)$ can be obtained is often infeasible. The way out:

- (a) Naive Bayes Assumption: “Given condition A_i , the B_1, \dots, B_p are statistically independent” (aka the B_j are *conditionally independent*). Notation:

$$P(B_1, \dots, B_p | A_i) \stackrel{\text{NB}}{=} \prod_{j=1}^p P(B_j | A_i)$$

Bayes Classifier

Naive Bayes

The compilation of a database from which reliable values for the $P(B_1, \dots, B_p | A_i)$ can be obtained is often infeasible. The way out:

- (a) Naive Bayes Assumption: “Given condition A_i , the B_1, \dots, B_p are statistically independent” (aka the B_j are *conditionally independent*). Notation:

$$P(B_1, \dots, B_p | A_i) \stackrel{\text{NB}}{=} \prod_{j=1}^p P(B_j | A_i)$$

- (b) Given a set $\{A_1, \dots, A_k\}$ of alternative events (causes or classes), the most probable event under the Naive Bayes assumption, A_{NB} , can be computed with the Theorem of Bayes (★):

$$\operatorname{argmax}_{A_i \in \{A_1, \dots, A_k\}} \frac{P(A_i) \cdot P(B_1, \dots, B_p | A_i)}{P(B_1, \dots, B_p)} \stackrel{\text{NB}}{=} \operatorname{argmax}_{A_i \in \{A_1, \dots, A_k\}} P(A_i) \cdot \prod_{j=1}^p P(B_j | A_i) = A_{\text{NB}}$$

Bayes Classifier

Naive Bayes

The compilation of a database from which reliable values for the $P(B_1, \dots, B_p | A_i)$ can be obtained is often infeasible. The way out:

- (a) Naive Bayes Assumption: “Given condition A_i , the B_1, \dots, B_p are statistically independent” (aka the B_j are *conditionally independent*). Notation:

$$P(B_1, \dots, B_p | A_i) \stackrel{\text{NB}}{=} \prod_{j=1}^p P(B_j | A_i)$$

- (b) Given a set $\{A_1, \dots, A_k\}$ of alternative events (causes or classes), the most probable event under the Naive Bayes assumption, A_{NB} , can be computed with the Theorem of Bayes (★):

$$\operatorname{argmax}_{A_i \in \{A_1, \dots, A_k\}} \frac{P(A_i) \cdot P(B_1, \dots, B_p | A_i)}{P(B_1, \dots, B_p)} \stackrel{\text{NB}}{=} \operatorname{argmax}_{A_i \in \{A_1, \dots, A_k\}} P(A_i) \cdot \prod_{j=1}^p P(B_j | A_i) = A_{\text{NB}}$$

Remarks:

- Rationale for the Naive Bayes Assumption. Usually the probability $P(B_1, \dots, B_p \mid A_i)$ cannot be estimated: Suppose that we are given p features and that the domains of the features contain minimum m values each.

Then, for as many as m^p different feature vectors the probabilities $P(B_{1=x_1}, \dots, B_{p=x_p} \mid A_i)$ are required, where $B_{j=x_j}$ encodes the event where feature j has value x_j . Moreover, in order to provide reliable estimates, each possible p -dimensional feature vector (x_1, \dots, x_p) has to occur in the database sufficiently often.

By contrast, the estimation of the probabilities under the Naive Bayes Assumption, $P(B_{j=x_j} \mid A_i)$, can be derived from a significantly smaller database since only $p \cdot m$ different “ $X_j=x_j$ ”-events $B_{j=x_j}$ are distinguished altogether.

- If the Naive Bayes Assumption applies, then the event A_{NB} will maximize also the posterior probability $P(A_i \mid B_1, \dots, B_p)$ as defined by the [Theorem of Bayes](#).
- To identify the most probable event, the denominator in the argmax-term, $P(B_1, \dots, B_p)$, needs not to be estimated: it is constant and has no influence on the ranking among the $\{A_1, \dots, A_k\}$.

Remarks: (continued)

- Given a multiset of examples D , then “learning” or “training” a classifier via Naive Bayes means to estimate the prior probabilities (class priors) $P(A_i)$, with $A_i := C=c_i$, $i = 1, \dots, k$, as well as the probabilities of the observable relations $P(B_{j=x_j} | A_i)$, with $B_{j=x_j} := X_j=x_j$, $j = 1, \dots, p$.

These probabilities are used in the [argmax-term for \$A_{NB}\$](#) , which encodes the “learned” hypothesis and functions as a classifier for new feature vectors.

- The hypothesis space H is the space of candidate target functions that exploit the probabilities $P(A_i)$ and $P(B_{j=x_j} | A_i)$ to map from a set of “feature events”, each denoted as $B_{j=x_j}$, onto a “class event”, denoted as A_i . Under Naive Bayes the hypothesis space H is not explored, but the sought hypothesis is directly constructed as A_{NB} .
- In general, the Naive Bayes classifier is not linear in the sense that the generated decision boundary in the input space is non-linear (= is not a hyperplane). If the [likelihoods](#), $P(X_1=x_1, \dots, X_p=x_p | C=c_i)$, are from exponential families, the Naive Bayes classifier corresponds to a linear classifier in a particular feature space. [\[stackexchange\]](#)
- The Naive Bayes classifier belongs to the class of *generative models*, which model conditional probability mass (or density) functions. By contrast, *discriminative models* minimize the loss or misclassification error. [\[Wikipedia\]](#)

Bayes Classifier

Naive Bayes (continued)

In addition to the Naive Bayes Assumption, let the following conditions apply:

(c) The set of the k classes is complete: $\sum_{i=1}^k P(A_i) = 1$

(d) The A_i are mutually exclusive: $P(A_i, A_\iota) = 0, 1 \leq i, \iota \leq k, i \neq \iota$

Bayes Classifier

Naive Bayes (continued)

In addition to the Naive Bayes Assumption, let the following conditions apply:

(c) The set of the k classes is complete:
$$\sum_{i=1}^k P(A_i) = 1$$

(d) The A_i are mutually exclusive: $P(A_i, A_\iota) = 0, 1 \leq i, \iota \leq k, i \neq \iota$

Then holds:

$$P(B_1, \dots, B_p) \stackrel{\text{c,d}}{=} \sum_{i=1}^k P(A_i) \cdot P(B_1, \dots, B_p \mid A_i) \quad (\text{theorem of total probability})$$

$$\stackrel{\text{NB}}{=} \sum_{i=1}^k P(A_i) \cdot \prod_{j=1}^p P(B_j \mid A_i) \quad (\text{Naive Bayes Assumption})$$

Bayes Classifier

Naive Bayes (continued)

In addition to the Naive Bayes Assumption, let the following conditions apply:

(c) The set of the k classes is complete:
$$\sum_{i=1}^k P(A_i) = 1$$

(d) The A_i are mutually exclusive: $P(A_i, A_\iota) = 0, 1 \leq i, \iota \leq k, i \neq \iota$

Then holds:

$$P(B_1, \dots, B_p) \stackrel{\text{c,d}}{=} \sum_{i=1}^k P(A_i) \cdot P(B_1, \dots, B_p \mid A_i) \quad (\text{theorem of total probability})$$

$$\stackrel{\text{NB}}{=} \sum_{i=1}^k P(A_i) \cdot \prod_{j=1}^p P(B_j \mid A_i) \quad (\text{Naive Bayes Assumption})$$

With the Theorem of Bayes (★) it follows for the conditional probabilities:

$$P(A_i \mid B_1, \dots, B_p) = \frac{P(A_i) \cdot P(B_1, \dots, B_p \mid A_i)}{P(B_1, \dots, B_p)} \stackrel{\text{NB,c,d}}{=} \frac{P(A_i) \cdot \prod_{j=1}^p P(B_j \mid A_i)}{\sum_{i=1}^k P(A_i) \cdot \prod_{j=1}^p P(B_j \mid A_i)}$$

Remarks:

- A *ranking* of the A_1, \dots, A_k can be computed via $\operatorname{argmax}_{A_i \in \{A_1, \dots, A_k\}} P(A_i) \cdot \prod_{j=1}^p P(B_j | A_i)$.
- If both (c) completeness and (d) mutually exclusiveness of the A_i can be presumed, the total of all posterior probabilities must add up to one: $\sum_{i=1}^k P(A_i | B_1, \dots, B_p) = 1$.
As a consequence, $P(B_1, \dots, B_p)$ can be estimated and the rank order values for the A_i be “converted” into the respective prior probabilities, $P(A_i | B_1, \dots, B_p)$.
The normalization is obtained by dividing a rank order value by the rank order values total, $\sum_{i=1}^k P(A_i) \cdot \prod_{j=1}^p P(B_j | A_i)$.
- The derivation above will in fact yield the true prior probabilities $P(A_i | B_1, \dots, B_p)$, if the Naive Bayes assumption along with the completeness and exclusiveness of the A_i hold.

Bayes Classifier

Naive Bayes: Classifier Construction Summary

Let X be a multiset of feature vectors, C a set of k classes, and $D \subseteq X \times C$ a multiset of examples. Then the k classes correspond to the events A_1, \dots, A_k , and the p feature values of some $\mathbf{x} \in X$ correspond to the events $B_{1=x_1}, \dots, B_{p=x_p}$.

Bayes Classifier

Naive Bayes: Classifier Construction Summary

Let X be a multiset of feature vectors, C a set of k classes, and $D \subseteq X \times C$ a multiset of examples. Then the k classes correspond to the events A_1, \dots, A_k , and the p feature values of some $\mathbf{x} \in X$ correspond to the events $B_{1=x_1}, \dots, B_{p=x_p}$.

Construction and application of a Naive Bayes classifier:

1. Using D , estimate the $P(A_i)$, $A_i := C=c_i$, $i = 1, \dots, k$.
2. Using D , estimate the $P(B_{j=x_j} | A_i)$, $B_{j=x_j} := X_j=x_j$, $j = 1, \dots, p$.
3. Classify feature vector \mathbf{x} as A_{NB} , iff

$$\underline{A_{\text{NB}}} = \operatorname{argmax}_{A_i \in \{A_1, \dots, A_k\}} \hat{P}(A_i) \cdot \prod_{\substack{x_j \in \mathbf{x} \\ j=1, \dots, p}} \hat{P}(B_{j=x_j} | A_i)$$

4. Given (c) and (d), estimate the posterior probabilities $P(A_i | B_1, \dots, B_p)$ by normalizing $\hat{P}(A_i) \cdot \prod_{j=1, \dots, p} \hat{P}(B_{j=x_j} | A_i)$ with $\sum_{i=1}^k \hat{P}(A_i) \cdot \prod_{j=1}^p \hat{P}(B_j | A_i)$

Remarks:

- ❑ There are at most $p \cdot m$ different events $B_{j=x_j}$, if m is an upper bound for the size of the p feature domains.
- ❑ Recap. The probabilities, denoted as $P(\cdot)$, are unknown and are estimated by the relative frequencies, denoted as $\hat{P}(\cdot)$.
- ❑ The Naive Bayes approach is adequate for example sets D of medium size up to very large sizes.
- ❑ Strictly speaking, the Naive Bayes approach presumes that the feature values in D are “statistically independent given the classes of the target concept”. However, experience in the field of text classification shows that convincing classification results are achieved even if the Naive Bayes Assumption does not hold.
- ❑ If, in addition to the rank order values, also posterior probabilities shall be computed, both the completeness (c) and the exclusiveness (d) of the target concept classes are required.
 - Requirement (c) is also called “*Closed World Assumption*”.
 - Requirement (d) is also called “*Single Fault Assumption*”.

Bayes Classifier

Naive Bayes: Example

A multiset of examples D :

	Outlook	Temperature	Humidity	Wind	EnjoySport
1	sunny	hot	high	weak	no
2	sunny	hot	high	strong	no
3	overcast	hot	high	weak	yes
4	rain	mild	high	weak	yes
5	rain	cold	normal	weak	yes
6	rain	cold	normal	strong	no
7	overcast	cold	normal	strong	yes
8	sunny	mild	high	weak	no
9	sunny	cold	normal	weak	yes
10	rain	mild	normal	weak	yes
11	sunny	mild	normal	strong	yes
12	overcast	mild	high	strong	yes
13	overcast	hot	normal	weak	yes
14	rain	mild	high	strong	no

Learning task: Compute the class c of feature vector $\mathbf{x} = (\text{sunny}, \text{cold}, \text{high}, \text{strong})$.

Bayes Classifier

Naive Bayes: Example (continued)

Let “ $B_{j=x_j}$ ” denotes the event that feature j has value x_j . Then, the feature vector $\mathbf{x} = (\text{sunny}, \text{cold}, \text{high}, \text{strong})$ gives rise to the following four events:

$B_{1=x_1}$: *Outlook*=sunny

$B_{2=x_2}$: *Temperature*=cold

$B_{3=x_3}$: *Humidity*=high

$B_{4=x_4}$: *Wind*=strong

Bayes Classifier

Naive Bayes: Example (continued)

Let “ $B_{j=x_j}$ ” denotes the event that feature j has value x_j . Then, the feature vector $\mathbf{x} = (\text{sunny}, \text{cold}, \text{high}, \text{strong})$ gives rise to the following four events:

$B_{1=x_1}$: *Outlook*=sunny

$B_{2=x_2}$: *Temperature*=cold

$B_{3=x_3}$: *Humidity*=high

$B_{4=x_4}$: *Wind*=strong

Computation of A_{NB} for \mathbf{x} :

$$\begin{aligned} \underline{A_{\text{NB}}} &= \operatorname{argmax}_{A_i \in \{\textit{EnjoySport}=\textit{yes}, \textit{EnjoySport}=\textit{no}\}} \hat{P}(A_i) \cdot \prod_{\substack{x_j \in \mathbf{x} \\ j=1, \dots, 4}} \hat{P}(B_{j=x_j} \mid A_i) \\ &= \operatorname{argmax}_{A_i \in \{\textit{EnjoySport}=\textit{yes}, \textit{EnjoySport}=\textit{no}\}} \hat{P}(A_i) \cdot \hat{P}(\textit{Outlook}=\textit{sunny} \mid A_i) \cdot \hat{P}(\textit{Temperature}=\textit{cold} \mid A_i) \cdot \\ &\quad \hat{P}(\textit{Humidity}=\textit{high} \mid A_i) \cdot \hat{P}(\textit{Wind}=\textit{strong} \mid A_i) \end{aligned}$$

Bayes Classifier

Naive Bayes: Example (continued)

To classify \mathbf{x} altogether $2 + 4 \cdot 2$ probabilities are estimated from the data D :

- $\hat{P}(\text{EnjoySport}=\text{yes}) = \frac{9}{14} = 0.64$
- $\hat{P}(\text{EnjoySport}=\text{no}) = \frac{5}{14} = 0.36$
- $\hat{P}(\text{Wind}=\text{strong} \mid \text{EnjoySport}=\text{yes}) = \frac{3}{9} = 0.33$
- ...

Bayes Classifier

Naive Bayes: Example (continued)

To classify \mathbf{x} altogether $2 + 4 \cdot 2$ probabilities are estimated from the data D :

- $\hat{P}(\text{EnjoySport}=\text{yes}) = \frac{9}{14} = 0.64$
- $\hat{P}(\text{EnjoySport}=\text{no}) = \frac{5}{14} = 0.36$
- $\hat{P}(\text{Wind}=\text{strong} \mid \text{EnjoySport}=\text{yes}) = \frac{3}{9} = 0.33$
- ...

→ Ranking:

1. $\hat{P}(\text{EnjoySport}=\text{no}) \cdot \prod_{x_j \in \mathbf{x}} \hat{P}(B_j=x_j \mid \text{EnjoySport}=\text{no}) = 0.0206$
2. $\hat{P}(\text{EnjoySport}=\text{yes}) \cdot \prod_{x_j \in \mathbf{x}} \hat{P}(B_j=x_j \mid \text{EnjoySport}=\text{yes}) = 0.0053$

Bayes Classifier

Naive Bayes: Example (continued)

To classify \mathbf{x} altogether $2 + 4 \cdot 2$ probabilities are estimated from the data D :

- $\hat{P}(\text{EnjoySport}=\text{yes}) = \frac{9}{14} = 0.64$
- $\hat{P}(\text{EnjoySport}=\text{no}) = \frac{5}{14} = 0.36$
- $\hat{P}(\text{Wind}=\text{strong} \mid \text{EnjoySport}=\text{yes}) = \frac{3}{9} = 0.33$
- ...

→ Ranking:

1. $\hat{P}(\text{EnjoySport}=\text{no}) \cdot \prod_{x_j \in \mathbf{x}} \hat{P}(B_j=x_j \mid \text{EnjoySport}=\text{no}) = 0.0206$
2. $\hat{P}(\text{EnjoySport}=\text{yes}) \cdot \prod_{x_j \in \mathbf{x}} \hat{P}(B_j=x_j \mid \text{EnjoySport}=\text{yes}) = 0.0053$

→ Probabilities: (subject to conditions (c) and (d))

1. $\hat{P}(\text{EnjoySport}=\text{no} \mid \mathbf{X}=\mathbf{x}) = \frac{0.0206}{0.0053+0.0206} \approx 80\%$
2. $\hat{P}(\text{EnjoySport}=\text{yes} \mid \mathbf{X}=\mathbf{x}) = \frac{0.0053}{0.0053+0.0206} \approx 20\%$

Remarks:

- **X** denotes a four-dimensional random variable (a random vector) with possible realizations as defined in the data D .