

Naive Bayes*(find and work with a partner)*

Say we have two tests for a specific disease. Each test (features f_1, f_2) can come back either positive “pos” or negative “neg”, and the true underlying condition of the patient is represented by y ($y = 1$ is “healthy” and $y = 2$ is “disease”). We observe this training data where $n = 7$ and $p = 2$:

\mathbf{x}	f_1	f_2	y
\mathbf{x}_1	pos	neg	1
\mathbf{x}_2	pos	pos	2
\mathbf{x}_3	pos	neg	2
\mathbf{x}_4	neg	neg	1
\mathbf{x}_5	pos	neg	2
\mathbf{x}_6	neg	neg	1
\mathbf{x}_7	neg	pos	2

1. To estimate the probability $p(y = k)$, for $k = 1, 2, \dots, K$, we will use the formula:

$$\theta_k = \frac{N_k + 1}{n + K}$$

where N_k is the count (“Number”) of data points where $y = k$. Compute θ_1 and θ_2 . What would θ_1 and θ_2 be if we in fact had *no* training data?

2. To estimate the probabilities $p(x_j = v | y = k)$ for all features j , values v , and class label k , we will use the formula:

$$\theta_{k,j,v} = \frac{N_{k,j,v} + 1}{N_k + |f_j|}$$

where $N_{k,j,v}$ is the count of data points where $y = k$ and $x_j = v$, and $|f_j|$ is the number of possible values that f_j (feature j) can take on. Fill in the following tables with these θ values.

$y = 1$	pos	neg
f_1		
f_2		

$y = 2$	pos	neg
f_1		
f_2		

3. Continuing the example from the previous page, say we have a new data point $\mathbf{x}_{\text{test}} = [\text{neg}, \text{pos}]$. Our goal is to predict the class label based on the Naive Bayes posterior probability. In practice, we will compute this probability for each class k , based on our estimates (θ_k and $\theta_{k,j,v}$ terms). Then we will assign this data point the class label with maximum probability:

$$\hat{y} = \arg \max_{k \in \{1, 2, \dots, K\}} p(y = k | \mathbf{x}) = \arg \max_{k \in \{1, 2, \dots, K\}} p(y = k) \prod_{j=1}^p p(x_j | y = k).$$

For this \mathbf{x}_{test} , compute $p(y = 1 | \mathbf{x}_{\text{test}})$ and $p(y = 2 | \mathbf{x}_{\text{test}})$ and then assign a prediction label \hat{y} .

4. For the tennis example below, fill in the $\theta_{k,j,v}$ terms (thinking about how this could be implemented using dictionaries).

Day	Outlook	Temperature	Humidity	Wind	PlayTennis (y)
\mathbf{x}_1	Sunny	Hot	High	Weak	No
\mathbf{x}_2	Sunny	Hot	High	Strong	No
\mathbf{x}_3	Overcast	Hot	High	Weak	Yes
\mathbf{x}_4	Rain	Mild	High	Weak	Yes
\mathbf{x}_5	Rain	Cool	Normal	Weak	Yes
\mathbf{x}_6	Rain	Cool	Normal	Strong	No
\mathbf{x}_7	Overcast	Cool	Normal	Strong	Yes
\mathbf{x}_8	Sunny	Mild	High	Weak	No
\mathbf{x}_9	Sunny	Cool	Normal	Weak	Yes
\mathbf{x}_{10}	Rain	Mild	Normal	Weak	Yes
\mathbf{x}_{11}	Sunny	Mild	Normal	Strong	Yes
\mathbf{x}_{12}	Overcast	Mild	High	Strong	Yes
\mathbf{x}_{13}	Overcast	Hot	Normal	Weak	Yes
\mathbf{x}_{14}	Rain	Mild	High	Strong	No

y=No (0)

outlook	Sunny:	Overcast:	Rain:
temperature	Cool:	Mild:	Hot:
humidity	Normal:	High:	
wind	Weak:	Strong:	

y=Yes (1)

outlook	Sunny:	Overcast:	Rain:
temperature	Cool:	Mild:	Hot:
humidity	Normal:	High:	
wind	Weak:	Strong:	