Naive Bayes Classifier example

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1 The Classifier

The Bayes Naive classifier selects the most likely classification V_{nb} given the attribute values $a_1, a_2, \ldots a_n$. This results in:

$$V_{nb} = \operatorname{argmax}_{v_j \in V} P(v_j) \prod P(a_i | v_j)$$
(1)

We generally estimate $P(a_i|v_j)$ using m-estimates:

$$P(a_i|v_j) = \frac{n_c + mp}{n + m} \tag{2}$$

where:

n = the number of training examples for which $v = v_j$

 n_c = number of examples for which $v = v_j$ and $a = a_i$

p = a priori estimate for $P(a_i|v_j)$

m = the equivalent sample size

2 Car theft Example

Attributes are Color, Type, Origin, and the subject, stolen can be either yes or no.

2.1 data set

Example No.	Color	Туре	Origin	Stolen?
1	Red	Sports	Domestic	Yes
2	Red	Sports	Domestic	No
3	Red	Sports	Domestic	Yes
4	Yellow	Sports	Domestic	No
5	Yellow	Sports	Imported	Yes
6	Yellow	SUV	Imported	No
7	Yellow	SUV	Imported	Yes
8	Yellow	SUV	Domestic	No
9	Red	SUV	Imported	No
10	Red	Sports	Imported	Yes

2.2 Training example

We want to classify a Red Domestic SUV. Note there is no example of a Red Domestic SUV in our data set. Looking back at equation (2) we can see how to compute this. We need to calculate the probabilities

P(Red |Yes), P(SUV |Yes), P(Domestic |Yes) ,

P(Red|No) , P(SUV|No), and P(Domestic|No)

and multiply them by P(Yes) and P(No) respectively . We can estimate these values using equation (3).

Yes:	No:
Red:	Red:
n = 5	n = 5
n_c= 3	$n_c = 2$
p = .5	p = .5
m = 3	m = 3
SUV:	SUV:
n = 5	n = 5
$n_c = 1$	$n_c = 3$
p = .5	p = .5
m = 3	m = 3
Domestic:	Domestic:
n = 5	n = 5
$n_c = 2$	$n_c = 3$
p = .5	p = .5
m = 3	m =3

Looking at P(Red|Yes), we have 5 cases where v_j = Yes , and in 3 of those cases a_i = Red. So for P(Red|Yes), n = 5 and $n_c = 3$. Note that all attribute are binary (two possible values). We are assuming no other information so, p = 1 / (number-of-attribute-values) = 0.5 for all of our attributes. Our m value is arbitrary, (We will use m = 3) but consistent for all attributes. Now we simply apply equation (3) using the precomputed values of n, n_c , p, and m.

$$P(Red|Yes) = \frac{3+3*.5}{5+3} = .56 \qquad P(Red|No) = \frac{2+3*.5}{5+3} = .43$$

$$P(SUV|Yes) = \frac{1+3*.5}{5+3} = .31 \qquad P(SUV|No) = \frac{3+3*.5}{5+3} = .56$$

$$P(Domestic|Yes) = \frac{2+3*.5}{5+3} = .43 \qquad P(Domestic|No) = \frac{3+3*.5}{5+3} = .56$$

We have P(Yes) = .5 and P(No) = .5, so we can apply equation (2). For v = Yes, we have P(Yes) * P(Red | Yes) * P(SUV | Yes) * P(Domestic | Yes)

= .5 * .56 * .31 * .43 = .037

and for v = No, we have

Since 0.069 > 0.037, our example gets classified as 'NO'