

# DATA MINING TECHNIQUES

## Review of Probability Theory

Yijun Zhao

Northeastern University

spring 2015

# Review of Probability Theory

Based on "Review of Probability Theory" from CS 229  
Machine Learning, Stanford University  
(Handout posted on the course website)

# Elements of Probability

- Sample space  $\Omega$ : the set of all the outcomes of an experiment
- Event space  $F$ : a collection of possible outcomes of an experiment.  $F \subseteq \Omega$ .
- Probability measure: a function  $P: F \rightarrow R$  that satisfies the following properties:
  - $P(A) \geq 0 \forall A \in F$
  - $P(\Omega) = 1$
  - If  $A_1, A_2, \dots$  are disjoint events, then

$$P(\cup_i A_i) = \sum_i P(A_i)$$

# Properties of Probability

- If  $A \subseteq B \implies P(A) \leq P(B)$
- $P(A \cap B) \leq \min (P(A), P(B))$
- $P(A \cup B) \leq P(A) + P(B)$  (Union Bound)
- $P(\Omega \setminus A) = 1 - P(A)$
- If  $A_1, \dots, A_k$  is a disjoint partition of  $\Omega$ , then

$$\sum_{i=1}^k P(A_k) = 1$$

# Conditional Probability

- A conditional probability  $P(A|B)$  measures the probability of an event  $A$  after observing the occurrence of event  $B$

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

- Two events  $A$  and  $B$  are independent iff  $P(A|B) = P(A)$  or equivalently,  $P(A \cap B) = P(A)P(B)$

# Conditional Probability Examples

- A math teacher gave her class two tests. 25% of the class passed both tests and 42% of the class passed the first test. What percent of those who passed the first test also passed the second test?
- In New England, 84% of the houses have a garage and 65% of the houses have a garage and a back yard. What is the probability that a house has a backyard given that it has a garage?

# Independent Events Examples

- What's the probability of getting a sequence of 1,2,3,4,5,6 if we roll a dice six times?
- A school survey found that 9 out of 10 students like pizza. If three students are chosen at random with replacement, what is the probability that all three students like pizza?

# Random Variable

A random variable  $X$  is a function that maps a sample space  $\Omega$  to real values. Formally,

$$X : \Omega \longrightarrow R$$

Examples:

- Rolling one dice  
 $X =$  number on the dice at each roll
- Rolling two dice at the same time  
 $X =$  sum of the two numbers



# Random Variable

A random variable can be continuous. E.g.,

- $X =$  the length of a randomly selected phone call  
(What's the  $\Omega$ ?)
- $X =$  amount of coke left in a can marked 12oz  
(What's the  $\Omega$ ?)

# Probability Mass Function

If  $X$  is a **discrete** random variable, we can specify a probability for each of its possible values using the probability mass function (*PMF*). Formally, a *PMF* is a function  $p: \Omega \longrightarrow R$  such that

$$p(x) = P(X = x)$$

- Rolling a dice:

$$p(X = i) = \frac{1}{6} \quad i = 1, 2, \dots, 6$$

- Rolling two dice at the same time:

$X =$  sum of the two numbers

$$p(X = 2) = \frac{1}{36}$$

# Probability Mass Function

- $X \sim \text{Bernoulli}(p)$ ,  $p \in [0, 1]$

$$p(x) = \begin{cases} p & \text{if } x = 1 \\ 1 - p & \text{if } x = 0 \end{cases}$$

- $X \sim \text{Binomial}(n, p)$ ,  $p \in [0, 1]$  and  $n \in \mathbb{Z}^+$

$$p(x) = \binom{n}{x} p^x (1 - p)^{n-x}$$

- $X \sim \text{Geometric}(p)$ ,  $p > 0$

$$p(x) = p(1 - p)^{x-1}$$

- $X \sim \text{Poisson}(\lambda)$ ,  $\lambda > 0$

$$p(x) = e^{-\lambda} \frac{\lambda^x}{x!}$$

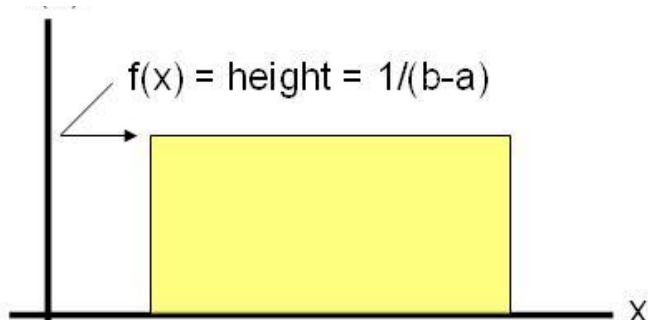
# Probability Density Function

- If  $X$  is a **continuous** random variable, we can NOT specify a probability for each of its possible values (why?)
- We use a probability density function *PDF* to describe the relative likelihood for a random variable to take on a given value
- A (*PDF*) specifies the probability of  $X$  takes a value within a range. Formally, a *PDF* is a function  $f(x): \Omega \rightarrow R$  such that

$$P(a < X < b) = \int_a^b f(x)dx$$

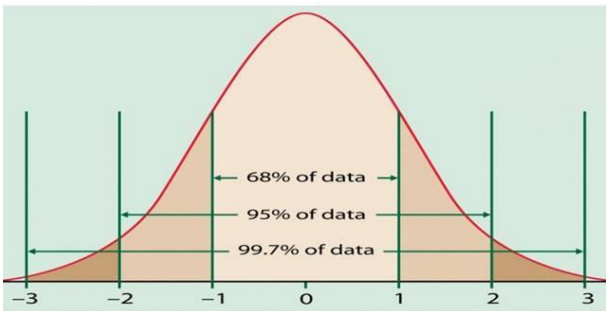
# Probability Density Function

- $X \sim$  uniform on  $[a, b]$ :



$$f(x) = \frac{1}{b-a}$$

- $X \sim N(\mu, \sigma)$  :



$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2\sigma^2}(x-\mu)^2}$$

# Joint Probability Mass Function

If we have two **discrete** random variables  $X, Y$ , we can define their joint probability mass function (PMF)  $p_{XY} : R^2 \rightarrow [0, 1]$  as:

$$p(x, y) = P(X = x, Y = y)$$

where  $p(x, y) \leq 1$  and  $\sum_{x \in X} \sum_{y \in Y} p(x, y) = 1$

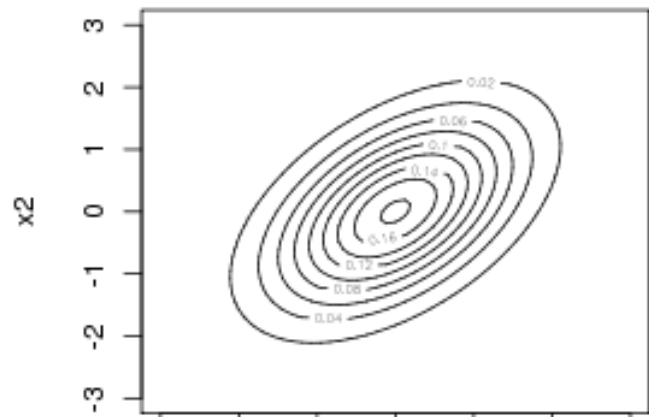
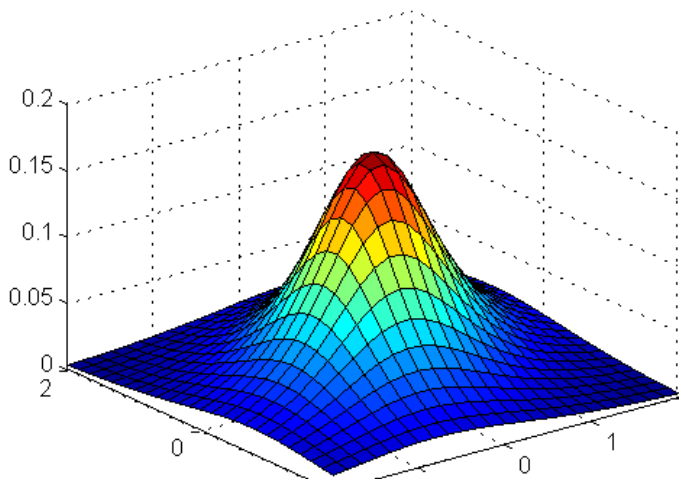
- $X, Y$ : rolling two dice  
 $p(x, y) = \frac{1}{36} \quad x, y = 1, 2, \dots, 6$
- $X$ : rolling one dice     $Y$ : drawing a colored ball  
 $p(6, \text{green}) = ? \quad p(5, \text{red}) = ?$

# Joint Probability Density Function

If we have two **continuous** random variables  $X, Y$ , we can define their joint probability density function (*PDF*)  $f_{XY} : R^2 \rightarrow [0, 1]$  as:

$$P(a < X < b, c < Y < d) = \int_c^d \int_a^b f(x, y) dx dy$$

- 2D Gaussian



# Marginal Probability Mass Function

How does the joint *PMF* over two **discrete** variables relate to the *PMF* for each variable separately? It turns out that

$$p(x) = \sum_{y \in Y} p(x, y)$$

- $X, Y$ : rolling two dice

$$p(x, y) = \frac{1}{36} \quad x, y = 1, 2, \dots, 6$$

$$p(x) = \sum_{y=1}^6 p(x, y) = \frac{1}{6}$$

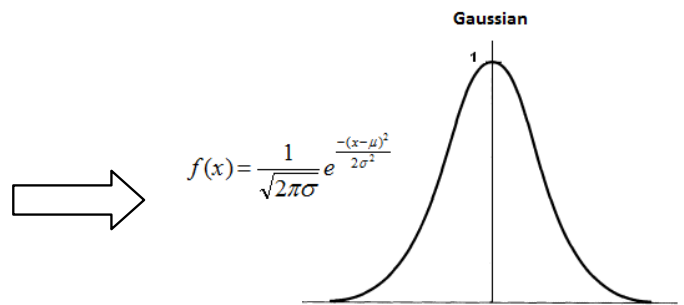
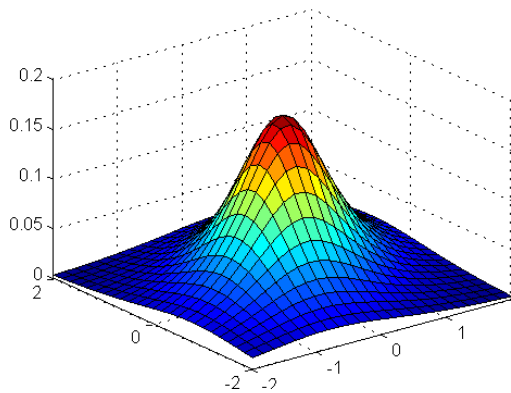


# Marginal Probability Density Function

Similarly, we can obtain a marginal *PDF* (also called marginal density) for a **continuous** random variable from a joint *PDF*:

$$f(x) = \int_{-\infty}^{\infty} f(x, y) dy$$

- Integrating out one variable in the 2D Gaussian gives a 1D Gaussian in either dimension



# Conditional Probability Distribution

A conditional probability distribution defines the probability distribution over  $Y$  when we know that  $X$  must take on a certain value  $x$

- **Discrete** case: conditional *PMF*

$$p(y|x) = \frac{p(x,y)}{p(x)} \iff p(x,y) = p(y|x)p(x)$$

- **Continuous** case: conditional *PDF*

$$f(y|x) = \frac{f(x,y)}{f(x)} \iff f(x,y) = f(y|x)f(x)$$

# Marginal vs. Conditional

- Marginal probability:

$i \setminus j$	1	2	3	4	5	6	$p_X(i)$
1	1/36	1/36	1/36	1/36	1/36	1/36	1/6
2	1/36	1/36	1/36	1/36	1/36	1/36	1/6
3	1/36	1/36	1/36	1/36	1/36	1/36	1/6
4	1/36	1/36	1/36	1/36	1/36	1/36	1/6
5	1/36	1/36	1/36	1/36	1/36	1/36	1/6
6	1/36	1/36	1/36	1/36	1/36	1/36	1/6
$p_Y(j)$	1/6	1/6	1/6	1/6	1/6	1/6	

- Conditional probability: probability of rolling a 2

$i \setminus j$	1	2	3	4	5	6	$p_X(i)$
1	1/36	1/36	1/36	1/36	1/36	1/36	1/6
2	1/36	1/36	1/36	1/36	1/36	1/36	1/6
3	1/36	1/36	1/36	1/36	1/36	1/36	1/6
4	1/36	1/36	1/36	1/36	1/36	1/36	1/6
5	1/36	1/36	1/36	1/36	1/36	1/36	1/6
6	1/36	1/36	1/36	1/36	1/36	1/36	1/6
$p_Y(j)$	1/6	1/6	1/6	1/6	1/6	1/6	

# Bayes Rule

- We can express the joint probability in two ways:

$$p(x, y) = p(y|x)p(x)$$

$$p(x, y) = p(x|y)p(y)$$

- Bayes rule:

$$p(y|x) = \frac{p(x|y)p(y)}{p(x)} \quad (\text{discrete})$$

$$f(y|x) = \frac{f(x|y)f(y)}{f(x)} \quad (\text{continuous})$$

# Bayes Rule Application

A patient underwent a HIV test and got a positive result. Suppose we know that

- Overall risk of having HIV in the population is 0.1%
- The test can accurately identify 98% of HIV infected patients
- The test can accurately identify 99% of healthy patients

What's the probability the person indeed infected HIV?

# Bayes Rule - Application

We have two random variables here:

- $X \in \{+, -\}$ : the outcome of the HIV test
- $C \in \{Y, N\}$ : the patient has HIV or not

We want to know:  $P(C=Y|X=+)$ ?

Apply Bayes rule:

$$P(C=Y|X=+) = \frac{P(X=+|C=Y)P(C=Y)}{P(X=+)}$$

$$P(X=+|C=Y) = 0.98 \quad P(C=Y) = 0.001$$

$$P(X=+) = 0.98 * 0.001 + (1-0.99) * 0.999 = 0.01097$$

$$\text{Answer: } 0.98 * 0.001 / 0.01097 = 8.9\%$$

# Bayes Rule Terminology

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

$P(Y)$ : prior probability or, simply, **prior**

$P(X|Y)$ : conditional probability or, **likelihood**

$P(X)$ : marginal probability

$P(Y|X)$ : posterior probability or, simply, **posterior**

# Independence

Two random variables  $X$  and  $Y$  are independent iff

- For **discrete** random variables

$$p(x, y) = p(x)p(y) \quad \forall x \in X, y \in Y$$

- For **discrete** random variables

$$p(y|x) = p(y) \quad \forall y \in Y \text{ and } p(x) \neq 0$$

- For **continuous** random variables

$$f(x, y) = f(x)f(y) \quad \forall x, y \in R$$

- For **continuous** random variables

$$f(y|x) = f(y) \quad \forall y \in R \text{ and } f(x) \neq 0$$



# Multiple Random Variables

Extend to multiple random variables :

- Joint Distribution (**discrete**):

$$p(x_1, \dots, x_n) = P(X_1 = x_1, \dots, X_n = x_n)$$

- Conditional Distribution (chain rule - **discrete**)

$$p(x_1, \dots, x_n) = p(x_n | x_1, \dots, x_{n-1}) p(x_1, \dots, x_{n-1})$$

$$= p(x_n | x_1, \dots, x_{n-1}) p(x_{n-1} | x_1, \dots, x_{n-2}) p(x_1, \dots, x_{n-2})$$

$$= p(x_1) \prod_{i=2}^n p(x_i | x_1, \dots, x_{i-1})$$

(**continuous** case can be defined similarly using *PDF*)

# Multiple Random Variables

- Independence:

**Discrete** case:  $X_1, \dots, X_n$  are independent iff

$$p(x_1, \dots, x_n) = \prod_{i=1}^n p(x_i)$$

**Continuous** case:  $X_1, \dots, X_n$  are independent iff

$$f(x_1, \dots, x_n) = \prod_{i=1}^n f(x_i)$$

# Multiple Random Variables

- Bayes rule:

**Discrete** case:

$$p(x_n | x_1, \dots, x_{n-1}) = \frac{p(x_1, \dots, x_{n-1} | x_n) p(x_n)}{p(x_1, \dots, x_{n-1})}$$

**Continuous** case:

$$f(x_n | x_1, \dots, x_{n-1}) = \frac{f(x_1, \dots, x_{n-1} | x_n) f(x_n)}{f(x_1, \dots, x_{n-1})}$$

# Probabilistic View of a Dataset

What about a dataset  $S = \{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$ ?

- We can view  $S$  as  $d + 1$  random variables where  $d$  is the number of attributes in  $\mathbf{x}$ , i.e.

$$X_1, X_2, \dots, X_d, Y$$

- Uncover(model)  $p(x_1, x_2, \dots, x_d, y)$  from the training data
- For **ANY**  $(x_1, x_2, \dots, x_n)$ , we will compute:

$$P(y = 0 | x_1, x_2, \dots, x_n) ?$$

$$P(y = 1 | x_1, x_2, \dots, x_n) ?$$

That is predicting  $y$  from  $\mathbf{x}$  !

# Review of Basic Statistical Concepts

- Statistical Inference
- Point Estimation
- Estimation Error
- Maximum Likelihood Estimate
- Expectation-Maximization (EM)
- Bayes Theorem
- Similarity and Evaluation Measures

# Review of Basic Statistical Concepts

- **Statistical Inference**
  - Point Estimation
  - Estimation Error
  - Maximum Likelihood Estimate
  - Expectation-Maximization (EM)
  - Bayes Theorem
  - Similarity and Evaluation Measures

# Statistical Inference

- More fundamental concepts
  - Population
  - Sample

# Statistical Inference

- Usually the population is not known completely.
- How to know its parameters?



# Statistical Inference

- Usually the population is not known completely.
- We can obtain information about population parameters, by using samples drawn from it.
- Statistical inference deals with such problems.
  - ▣ To draw conclusions or inferences about the unknown parameters of the populations from the limited information contained in the sample.

# Review of Basic Statistical Concepts

- Statistical Inference
  - **Point Estimation**
  - Estimation Error
  - Maximum Likelihood Estimate
  - Expectation-Maximization (EM)
  - Bayes Theorem
  - Similarity and Evaluation Measures

# Estimate

An estimate is a numerical value of the unknown parameter, obtained by applying a formula (estimator) to a particular sample.

If  $\theta$  is a parameter,  $\hat{\theta}$  denotes its estimate

# Estimator

- A rule used to estimate a numerical value is called estimator.

The estimator of mean is given below:

$$\bar{X} = \sum_{i=1}^n \frac{X_i}{n}$$

E.g.,  $X_i$  is the height of person  $i$ .

# Estimate vs. Estimator

**Example:** Let a sample of size 5 be 2, 4, 5, 9, 10. Then an estimate of the population mean  $\mu$ , obtained by applying an estimator, is:

$$\bar{X} = \sum_{i=1}^n \frac{X_i}{n} \quad \longrightarrow \quad \text{Estimator}$$

$$\bar{X} = \frac{2 + 4 + 5 + 9 + 10}{5}$$

$$\bar{X} = \frac{30}{5} = 6 \quad \longrightarrow \quad \text{Estimate}$$

# Point Estimation Summary

- **Point Estimate:** to estimate a population parameter.
- May be made by calculating the parameter for a sample.

# Point Estimation Summary

- **Point Estimate:** to estimate a population parameter.
- May be made by calculating the parameter for a sample.
- **May be used to predict values for the missing data.**
- **E.g.,**
  - A company contains 100 employees
  - 99 have salary information
  - Mean salary of these is \$50,000
  - Use \$50,000 as value of remaining employee's salary.

# Point Estimation Summary

- **Point Estimate:** to estimate a population parameter.
- May be made by calculating the parameter for a sample.
- **May be used to predict values for the missing data.**
- **E.g.,**
  - A company contains 100 employees
  - 99 have salary information
  - Mean salary of these is \$50,000
  - Use \$50,000 as value of remaining employee's salary.

**Is this a good idea?**



# Review of Basic Statistical Concepts

- Statistical Inference
- Point Estimation
- **Estimation Error**
- Maximum Likelihood Estimate
- Expectation-Maximization (EM)
- Bayes Theorem
- Similarity and Evaluation Measures

# Estimation Error

- **Bias:** Difference between expected value and actual value.

$$Bias = E(\hat{\Theta}) - \Theta$$

# Estimation Error

- **Bias:** Difference between expected value and actual value.

$$Bias = E(\hat{\Theta}) - \Theta$$

- **Mean Squared Error (MSE):** expected value of the squared difference between the estimate and the actual value:

$$MSE(\hat{\Theta}) = E(\hat{\Theta} - \Theta)^2$$

# Estimation Error

- **Bias:** Difference between expected value and actual value.

$$Bias = E(\hat{\Theta}) - \Theta$$

- **Mean Squared Error (MSE):** expected value of the squared difference between the estimate and the actual value:

$$MSE(\hat{\Theta}) = E(\hat{\Theta} - \Theta)^2$$

- Why square?

# Estimation Error

- **Bias:** Difference between expected value and actual value.

$$Bias = E(\hat{\Theta}) - \Theta$$

- **Mean Squared Error (MSE):** expected value of the squared difference between the estimate and the actual value:

$$MSE(\hat{\Theta}) = E(\hat{\Theta} - \Theta)^2$$

- Why square?
- Root Mean Square Error (RMSE)

# Review of Basic Statistical Concepts

- Statistical Inference
  - Point Estimation
  - Estimation Error
  - **Maximum Likelihood Estimate**
  - Expectation-Maximization (EM)
  - Bayes Theorem
  - Similarity and Evaluation Measures

# Maximum Likelihood Estimate (MLE)

- Obtain parameter estimates that maximize the probability that the sample data occurs for the specific model.

# Maximum Likelihood Estimate (MLE)

- Obtain parameter estimates that maximize the probability that the sample data occurs for the specific model.
- Joint probability for observing the sample data by multiplying the individual probabilities.

Likelihood function:

$$L(\Theta \mid x_1, \dots, x_n) = \prod_{i=1}^n f(x_i \mid \Theta)$$

- Maximize L.



# Maximum Likelihood Estimate (MLE)

- Obtain parameter estimates that maximize the probability that the sample data occurs for the specific model.
- Joint probability for observing the sample data by multiplying the individual probabilities.

Likelihood function:

$$L(\Theta \mid x_1, \dots, x_n) = \prod_{i=1}^n f(x_i \mid \Theta)$$

- Maximize L.

There is an assumption here. What is it?

# MLE Example

- Coin toss five times: {H, H, H, H, T}
- Assuming a perfect coin with H and T equally likely, the likelihood of this sequence is:

$$L(p \mid 1, 1, 1, 1, 0) = \prod_{i=1}^5 0.5 = 0.03.$$

# MLE Example

- Coin toss five times: {H, H, H, H, T}
- Assuming a perfect coin with H and T equally likely, the likelihood of this sequence is:

$$L(p \mid 1, 1, 1, 1, 0) = \prod_{i=1}^5 0.5 = 0.03.$$

- However if the probability of a H is 0.8 then:

$$L(p \mid 1, 1, 1, 1, 0) = 0.8 \times 0.8 \times 0.8 \times 0.8 \times 0.2 = 0.08.$$

# MLE Example

- Coin toss five times: {H, H, H, H, T}
- Assuming a perfect coin with H and T equally likely, the likelihood of this sequence is:

$$L(p \mid 1, 1, 1, 1, 0) = \prod_{i=1}^5 0.5 = 0.03.$$

- However if the probability of a H is 0.8 then:

$$L(p \mid 1, 1, 1, 1, 0) = 0.8 \times 0.8 \times 0.8 \times 0.8 \times 0.2 = 0.08.$$

How do we estimate the probability of a H?

# MLE Example (cont'd)

- General likelihood formula:

$$L(p \mid x_1, \dots, x_5) = \prod_{i=1}^5 p^{x_i} (1-p)^{1-x_i} = p^{\sum_{i=1}^5 x_i} (1-p)^{5-\sum_{i=1}^5 x_i}.$$

# MLE Example (cont'd)

- General likelihood formula:

$$L(p \mid x_1, \dots, x_5) = \prod_{i=1}^5 p^{x_i} (1-p)^{1-x_i} = p^{\sum_{i=1}^5 x_i} (1-p)^{5-\sum_{i=1}^5 x_i}.$$

$$l(p) = \log L(p) = \sum_{i=1}^5 x_i \log(p) + (5 - \sum_{i=1}^5 x_i) \log(1-p)$$

# MLE Example (cont'd)

- General likelihood formula:

$$L(p \mid x_1, \dots, x_5) = \prod_{i=1}^5 p^{x_i} (1-p)^{1-x_i} = p^{\sum_{i=1}^5 x_i} (1-p)^{5-\sum_{i=1}^5 x_i}.$$

$$l(p) = \log L(p) = \sum_{i=1}^5 x_i \log(p) + (5 - \sum_{i=1}^5 x_i) \log(1-p)$$

$$\frac{\partial l(p)}{\partial p} = \sum_{i=1}^5 \frac{x_i}{p} - \frac{5 - \sum_{i=1}^5 x_i}{1-p}.$$

# MLE Example (cont'd)

- General likelihood formula:

$$L(p \mid x_1, \dots, x_5) = \prod_{i=1}^5 p^{x_i} (1-p)^{1-x_i} = p^{\sum_{i=1}^5 x_i} (1-p)^{5-\sum_{i=1}^5 x_i}.$$

$$l(p) = \log L(p) = \sum_{i=1}^5 x_i \log(p) + (5 - \sum_{i=1}^5 x_i) \log(1-p)$$

$$\frac{\partial l(p)}{\partial p} = \sum_{i=1}^5 \frac{x_i}{p} - \frac{5 - \sum_{i=1}^5 x_i}{1-p}.$$

$$p = \frac{\sum_{i=1}^5 x_i}{5}$$

- MLE Estimate for  $p$  is then  $4/5 = 0.8$



# Review of Basic Statistical Concepts

- Statistical Inference
- Point Estimation
- Estimation Error
- Maximum Likelihood Estimate
- **Expectation-Maximization (EM)**
- Bayes Theorem
- Similarity and Evaluation Measures

# Expectation-Maximization (EM)

- Solves estimation with incomplete data.
- Key Idea:
  - Obtain initial estimates for parameters.
  - Iteratively use estimates for missing data and continue until convergence.

# EM Example

$\{1, 5, 10, 4\}$ ;  $n = 6$   $k = 4$ ; **Guess**  $\hat{\mu}^0 = 3$ .

$$\hat{\mu}^1 = \frac{\sum_{i=1}^k x_i}{n} + \frac{\sum_{i=k+1}^n x_i}{n} = 3.33 + \frac{3+3}{6} = 4.33$$

$$\hat{\mu}^2 = \frac{\sum_{i=1}^k x_i}{n} + \frac{\sum_{i=k+1}^n x_i}{n} = 3.33 + \frac{4.33+4.33}{6} = 4.77$$

$$\hat{\mu}^3 = \frac{\sum_{i=1}^k x_i}{n} + \frac{\sum_{i=k+1}^n x_i}{n} = 3.33 + \frac{4.77+4.77}{6} = 4.92$$

$$\hat{\mu}^4 = \frac{\sum_{i=1}^k x_i}{n} + \frac{\sum_{i=k+1}^n x_i}{n} = 3.33 + \frac{4.92+4.92}{6} = 4.97$$

# EM Algorithm

**Input:**

$$\Theta = \{\theta_1, \dots, \theta_p\}$$

$$X_{obs} = \{x_1, \dots, x_k\}$$

$$X_{miss} = \{x_{k+1}, \dots, x_n\}$$

**Output:**

$$\hat{\Theta}$$

```
// Parameters to be Estimated
// Input Database Values Observed
// Input Database Values Missing
// Estimates for  $\Theta$ 
```

**EM Algorithm:**

**i := 0;**

**Obtain initial parameter MLE estimate,  $\hat{\Theta}^i$ ;**

**repeat**

**Estimate missing data,  $\hat{X}_{miss}^i$ ;**

**i++;**

**Obtain next parameter estimate,  $\hat{\theta}^i$  to maximize data;**

**until estimate converges;**

# Review of Basic Statistical Concepts

- Statistical Inference
- Point Estimation
- Estimation Error
- Maximum Likelihood Estimate
- Expectation-Maximization (EM)
- **Bayes Theorem**
- Similarity and Evaluation Measures

# Bayes Theorem Example

- Credit authorizations (hypotheses):  $h_1$  = authorize purchase,  $h_2$  = authorize after further identification,  $h_3$  = do not authorize,  $h_4$  = do not authorize but contact police
- Task: Assign a label for each combination of credit (col.) and income (row):

	1	2	3	4
Excellent	X <sub>1</sub>	X <sub>2</sub>	X <sub>3</sub>	X <sub>4</sub>
Good	X <sub>5</sub>	X <sub>6</sub>	X <sub>7</sub>	X <sub>8</sub>
Bad	X <sub>9</sub>	X <sub>10</sub>	X <sub>11</sub>	X <sub>12</sub>

# Bayes Example(cont'd)

## □ Training Data:

ID	Income	Credit	Class	$x_i$
1	4	Excellent	$h_1$	$x_4$
2	3	Good	$h_1$	$x_7$
3	2	Excellent	$h_1$	$x_2$
4	3	Good	$h_1$	$x_7$
5	4	Good	$h_1$	$x_8$
6	2	Excellent	$h_1$	$x_2$
7	3	Bad	$h_2$	$x_{11}$
8	2	Bad	$h_2$	$x_{10}$
9	3	Bad	$h_3$	$x_{11}$
10	1	Bad	$h_4$	$x_9$

From training data:

$$P(h_1) = ?; P(h_2) = ?; P(h_3) = ?; P(h_4) = ?.$$

# Bayes Example(cont'd)

## □ Training Data:

ID	Income	Credit	Class	$x_i$
1	4	Excellent	$h_1$	$x_4$
2	3	Good	$h_1$	$x_7$
3	2	Excellent	$h_1$	$x_2$
4	3	Good	$h_1$	$x_7$
5	4	Good	$h_1$	$x_8$
6	2	Excellent	$h_1$	$x_2$
7	3	Bad	$h_2$	$x_{11}$
8	2	Bad	$h_2$	$x_{10}$
9	3	Bad	$h_3$	$x_{11}$
10	1	Bad	$h_4$	$x_9$

From training data:

$P(h_1) = 60\%$ ;  $P(h_2) = 20\%$ ;  $P(h_3) = 10\%$ ;  $P(h_4) = 10\%$ .



# Bayes Example(cont'd)

- How to predict the class for  $X_4$ ?

ID	Income	Credit	Class	$x_i$
1	4	Excellent	$h_1$	$X_4$
2	3	Good	$h_1$	$X_7$
3	2	Excellent	$h_1$	$X_2$
4	3	Good	$h_1$	$X_7$
5	4	Good	$h_1$	$X_8$
6	2	Excellent	$h_1$	$X_2$
7	3	Bad	$h_2$	$X_{11}$
8	2	Bad	$h_2$	$X_{10}$
9	3	Bad	$h_3$	$X_{11}$
10	1	Bad	$h_4$	$X_9$

# Bayes Example(cont'd)

- **How to predict the class for  $X_4$ ?**
- ▣ Calculate  $P(h_j | X_4)$  for all  $h_j$ .
- ▣ Place  $X_4$  in class with largest value.

ID	Income	Credit	Class	$x_i$
1	4	Excellent	$h_1$	$X_4$
2	3	Good	$h_1$	$X_7$
3	2	Excellent	$h_1$	$X_2$
4	3	Good	$h_1$	$X_7$
5	4	Good	$h_1$	$X_8$
6	2	Excellent	$h_1$	$X_2$
7	3	Bad	$h_2$	$X_{11}$
8	2	Bad	$h_2$	$X_{10}$
9	3	Bad	$h_3$	$X_{11}$
10	1	Bad	$h_4$	$X_9$

# Bayes Example(cont'd)

- How to predict the class for  $X_4$ ?
- Calculate  $P(h_j | X_4)$  for all  $h_j$ .
- Place  $X_4$  in class with largest value.
- In Math:

ID	Income	Credit	Class	$x_i$
1	4	Excellent	$h_1$	$x_4$
2	3	Good	$h_1$	$x_7$
3	2	Excellent	$h_1$	$x_2$
4	3	Good	$h_1$	$x_7$
5	4	Good	$h_1$	$x_8$
6	2	Excellent	$h_1$	$x_2$
7	3	Bad	$h_2$	$x_{11}$
8	2	Bad	$h_2$	$x_{10}$
9	3	Bad	$h_3$	$x_{11}$
10	1	Bad	$h_4$	$x_9$

$$\begin{aligned} \blacksquare P(h_1 | x_4) &= (P(x_4 | h_1)(P(h_1))) / P(x_4) \\ &= (1/6)(0.6) / 0.1 = 1. \end{aligned}$$

■  $x_4$  in class  $h_1$ .

# Bayes Example(cont'd)

- How to predict the class for  $X_4$ ?
- ▣ Calculate  $P(h_j | X_4)$  for all  $h_j$ .
- ▣ Place  $X_4$  in class with largest value.
- ▣ In Math:

ID	Income	Credit	Class	$x_i$
1	4	Excellent	$h_1$	$X_4$
2	3	Good	$h_1$	$X_7$
3	2	Excellent	$h_1$	$X_2$
4	3	Good	$h_1$	$X_7$
5	4	Good	$h_1$	$X_8$
6	2	Excellent	$h_1$	$X_2$
7	3	Bad	$h_2$	$X_{11}$
8	2	Bad	$h_2$	$X_{10}$
9	3	Bad	$h_3$	$X_{11}$
10	1	Bad	$h_4$	$X_9$

$$P(h_1 | x_4) = (P(x_4 | h_1)(P(h_1))) / P(x_4)$$

$$= (1/6)(0.6) / 0.1 = 1.$$

Bayes Theorem

- ▣  $x_4$  in class  $h_1$ .

# Review of Basic Statistical Concepts

- Statistical Inference
- Point Estimation
- Estimation Error
- Maximum Likelihood Estimate
- Expectation-Maximization (EM)
- Bayes Theorem
- Similarity and Evaluation Measures

# Similarity Measures

- Determine similarity between two objects.
- Similarity characteristics:

- $\forall t_i \in D, \text{sim}(t_i, t_i) = 1$
- $\forall t_i, t_j \in D, \text{sim}(t_i, t_j) = 0$  if  $t_i$  and  $t_j$  are not alike at all.
- $\forall t_i, t_j, t_k \in D, \text{sim}(t_i, t_j) < \text{sim}(t_i, t_k)$  if  $t_i$  is more like  $t_k$  than it is like  $t_j$ .

- Alternatively, distance measure measures how unlike or dissimilar objects are.

# Similarity Measures

Dice:  $sim(t_i, t_j) = \frac{2\sum_{h=1}^k t_{ih}t_{jh}}{\sum_{h=1}^k t_{ih}^2 + \sum_{h=1}^k t_{jh}^2}$

Jaccard:  $sim(t_i, t_j) = \frac{\sum_{h=1}^k t_{ih}t_{jh}}{\sum_{h=1}^k t_{ih}^2 + \sum_{h=1}^k t_{jh}^2 - \sum_{h=1}^k t_{ih}t_{jh}}$

Cosine:  $sim(t_i, t_j) = \frac{\sum_{h=1}^k t_{ih}t_{jh}}{\sqrt{\sum_{h=1}^k t_{ih}^2 \sum_{h=1}^k t_{jh}^2}}$

Overlap:  $sim(t_i, t_j) = \frac{\sum_{h=1}^k t_{ih}t_{jh}}{\min(\sum_{h=1}^k t_{ih}^2, \sum_{h=1}^k t_{jh}^2)}$

# Distance Measures

- Measure dissimilarity between objects

$$\text{Euclidean: } dis(t_i, t_j) = \sqrt{\sum_{h=1}^k (t_{ih} - t_{jh})^2}$$
$$\text{Manhattan: } dis(t_i, t_j) = \sum_{h=1}^k |t_{ih} - t_{jh}|$$



# Distance Measures

- Measure dissimilarity between objects

$$\text{Euclidean: } dis(t_i, t_j) = \sqrt{\sum_{h=1}^k (t_{ih} - t_{jh})^2}$$
$$\text{Manhattan: } dis(t_i, t_j) = \sum_{h=1}^k |t_{ih} - t_{jh}|$$

Why is it called Manhattan distance?

# References

- Previous CSE 5243 course offered by Prof. Srinivasan Parthasarathy @OSU:  
<http://web.cse.ohio-state.edu/~parthasarathy.2/674/>
- Point Estimation on SlidesShare:  
<https://www.slideshare.net/ShahabYaseen/point-estimation-48241348>