

DATA MINING - BAYESIAN CLASSIFICATION

http://www.tutorialspoint.com/data_mining/dm_bayesian_classification.htm

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Bayesian classification is based on Bayes' Theorem. Bayesian classifiers are the statistical classifiers. Bayesian classifiers can predict class membership probabilities such as the probability that a given tuple belongs to a particular class.

Baye's Theorem

Bayes' Theorem is named after Thomas Bayes. There are two types of probabilities –

- Posterior Probability [$P(H/X)$]
- Prior Probability [$P(H)$]

where X is data tuple and H is some hypothesis.

According to Bayes' Theorem,

$$P(H/X) = \frac{P(X/H)P(H)}{P(X)}$$

Bayesian Belief Network

Bayesian Belief Networks specify joint conditional probability distributions. They are also known as Belief Networks, Bayesian Networks, or Probabilistic Networks.

- A Belief Network allows class conditional independencies to be defined between subsets of variables.
- It provides a graphical model of causal relationship on which learning can be performed.
- We can use a trained Bayesian Network for classification.

There are two components that define a Bayesian Belief Network –

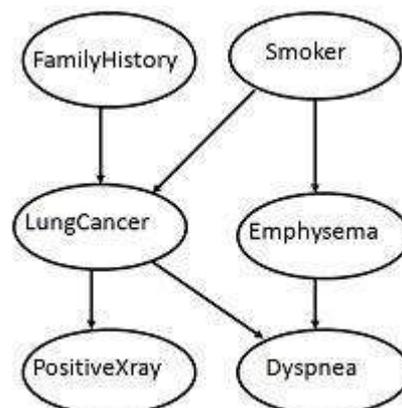
- Directed acyclic graph
- A set of conditional probability tables

Directed Acyclic Graph

- Each node in a directed acyclic graph represents a random variable.
- These variable may be discrete or continuous valued.
- These variables may correspond to the actual attribute given in the data.

Directed Acyclic Graph Representation

The following diagram shows a directed acyclic graph for six Boolean variables.



The arc in the diagram allows representation of causal knowledge. For example, lung cancer is influenced by a person's family history of lung cancer, as well as whether or not the person is a smoker. It is worth noting that the variable PositiveXray is independent of whether the patient has a family history of lung cancer or that the patient is a smoker, given that we know the patient has lung cancer.

Conditional Probability Table

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	FH,S	FH,-S	-FH,S	-FH,-S
LC	0.8	0.5	0.7	0.1
-LC	0.2	0.5	0.3	0.9

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