

## Lecture 11. Naïve Bayes Classifier

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The major reference of this lecture is [1].

## 1 Spam Detection

Suppose that you are a software engineer working for Google. Your boss asks you to develop an algorithm that can automatically detect spam emails. What are you supposed to do?

The first step is to collect a bunch of data (the more, the better)  $\{(\mathbf{x}_i, y_i)\}_{i=1}^n$ , where each  $\mathbf{x}_i$  is an email consisting of a few words and tokens, and  $y_i \in \mathcal{C} = \{\text{spam}, \text{not spam}\}$ .

This is a typical *classification* problem, as the *target space* is a finite set. In many real applications, the labels have *no order*, but occasionally, they do.

## 2 Naïve Bayes Classifier

We can model this problem by the conditional probability:

$$\begin{aligned}
 \hat{y} &= \underset{c \in \mathcal{C}}{\operatorname{argmax}} P(c|X) \\
 &= \underset{c \in \mathcal{C}}{\operatorname{argmax}} \frac{P(X|c)P(c)}{P(X)} && \leftarrow \text{Bayes Theorem} \\
 &= \underset{c \in \mathcal{C}}{\operatorname{argmax}} P(X|c)P(c) \\
 &= \underset{c \in \mathcal{C}}{\operatorname{argmax}} P(X_1, \dots, X_d|c)P(c). \tag{1}
 \end{aligned}$$

The term  $P(c)$  is the so-called **prior probability** of the class  $c$ .

**Remark 1.** For the spam email detection problem, emails have different number of words and tokens, which implies that the dimensions of the input instances can be different. We will see that this will not cause any trouble to the naïve Bayes classifier.

To apply (1) to predict the label of a new email, we need to estimate the **class priors**  $P(c)$  for all  $c \in \mathcal{C}$ , and  $P(X_1, \dots, X_d|c)$  for all possible attributes' values and class labels. Estimating the class priors  $P(c = \text{spam})$  and  $P(c = \text{not spam})$  from the training set is easy, as  $|\mathcal{C}|$ —that is, the number of labels in  $\mathcal{C}$ —is small in real applications. For example,

$$P(c = \text{spam}) = \frac{\text{the number of spam emails in the training set}}{\text{the number of emails in the training set}}.$$

However, reliable estimations of conditional joint probabilities require a huge amount of training samples. Let  $|X_i|$  be the number of possible values of the  $i^{\text{th}}$  attribute. The number of probabilities we need to estimate is roughly

$$|\mathcal{C}| + |\mathcal{C}| \prod_{i=1}^d |X_i|. \tag{2}$$

Notice that, there are approximately 50000 distinct English words in vocabulary  $\mathcal{V}$ —that is,  $|X_i| = |\mathcal{V}| \approx 50000$ —and an email often contains more than 100 words and tokens—that is,  $d \approx 100$ . This implies that the number of probabilities we need to estimate is astronomical.

To put the above naïve Bayes classifier to practical use, we need a few assumptions.

**Assumption 1.** *The attributes  $X_i$ ,  $i = 1, \dots, d$ , are independent conditioned on the label:*

$$P(X_1, \dots, X_d | c) = \prod_i P(X_i | c).$$

Assumption 1 transfers the above model to

$$\hat{y} = \operatorname{argmax}_{c \in \mathcal{C}} P(c) \prod_i P(X_i | c).$$

**Question 1.** How many parameters do we need to estimate under Assumption 1?

Before we answer this question, let us first take a look at a simple example. Consider a short email which says “*laptops with the lowest price*”. The corresponding representation is thus

$$\mathbf{x} = \{\textit{laptops, with, the, lowest, price}\}.$$

To predict its label by the above model, we need to compute

$$\hat{y} = \operatorname{argmax}_{c \in \{\textit{spam, not spam}\}} P(c) P(X_1 = \textit{laptops} | c) \cdots P(X_5 = \textit{price} | c).$$

Then, besides of the class priors, we need to estimate a set of conditional probabilities in the form of  $P(X_j = w_k | c)$ , where  $w_k$  is the  $k^{\text{th}}$  word in the vocabulary  $\mathcal{V}$ . Thus, the number of probabilities we need to estimate is

$$|\mathcal{C}| + |\mathcal{C}| \times |\mathbf{x}| \times |\mathcal{V}|,$$

which is considerably smaller than the number given by Eq. (2), while still quite large in practice ( $|\mathbf{x}| = 5$  in this case). To further compress the number of probabilities we need to estimate, we introduce the second assumption as follows.

**Assumption 2.** *We assume that the attributes are independent and identically distributed (regarding to the word positions) given their target classification, that is*

$$P(X_i = w_k | c) = P(X_j = w_k | c), \forall i, j, k, c.$$

Assumption 2 implies that we can estimate the **position-independent** probabilities  $P(w_k | c)$  instead of the set of probabilities  $P(X_1 = w_k | c), P(X_2 = w_k | c), \dots$ . Thus, the number of probabilities we need to estimate reduces to

$$|\mathcal{C}| + |\mathcal{C}| \times |\mathcal{V}|.$$

For example, the position-independent probabilities  $P(w_k | c = \textit{spam})$  can be estimated by

$$P(w_k | c = \textit{spam}) = \frac{\text{the number of times the word } w_k \text{ appears in the spam emails}}{\text{the total number of words in the spam emails}}.$$

To simplify notations, let  $n_c$  be the total number of words in training examples whose target value is  $c$ , that is

$$n_c = \sum_{\{i: y_i = c\}} |\mathbf{x}_i|,$$

and  $n_{c,k}$  be the number of times the word  $w_k$  is found among these  $n_c$  word positions. Thus

$$P(w_k|c) = \frac{n_{c,k}}{n_c}.$$

However, the above estimation may be problematic when the word  $w_k$  does not appear in the training samples whose target value is  $c$ . This implies that the corresponding  $P(w_k|c)$  is 0. As a result, as long as the word  $w_k$  appears in an email, its target value can not be  $c$ . To fix this problem, we apply the **Laplace smoothing technique**

$$P(w_k|c) = \frac{n_{c,k} + 1}{n_c + |\mathcal{V}|}. \quad (3)$$

We can see that, the Laplace smoothing technique is equivalent to appending a copy of the vocabulary to each type of emails.

### 3 Naïve Bayes in Pseudocode

We summarize the training and testing of naïve bayes classifier as follows.

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#### Algorithm 1 Training Naïve Bayes Classifier

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**Input:** The training set of emails with the corresponding labels  $\mathcal{D} = \{(\mathbf{x}_i, y_i)\}$

- 1:  $\mathcal{V} \leftarrow$  the set of *distinct* words and other tokens found in  $\mathcal{D}$ ; % build the vocabulary
  - 2: **for** each target value  $c$  in the labels set  $\mathcal{C}$  **do** % estimate the probabilities
  - 3:      $\mathcal{D}_c \leftarrow$  the training samples whose labels are  $c$
  - 4:      $P(c) \leftarrow \frac{|\mathcal{D}_c|}{|\mathcal{D}|} = \frac{\text{the number of samples in } \mathcal{D}_c}{\text{the number of samples in } \mathcal{D}}$
  - 5:      $T_c \leftarrow$  a single document by concatenating all training samples in  $\mathcal{D}_c$
  - 6:      $n_c \leftarrow |T_c| =$  the number of word positions in  $T_c$
  - 7:     **for** each word  $w_k$  in the vocabulary  $\mathcal{V}$  **do**
  - 8:          $n_{c,k} \leftarrow$  the number of times the word  $w_k$  occurs in  $T_c$
  - 9:          $P(w_k|c) = \frac{n_{c,k} + 1}{n_c + |\mathcal{V}|}$
  - 10:     **end for**
  - 11: **end for**
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#### Algorithm 2 Testing Naïve Bayes Classifier

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**Input:** A new email  $\mathbf{x}$ . Let  $x_i$  be the  $i^{\text{th}}$  token in  $\mathbf{x}$ .  $\mathcal{I} = \emptyset$ .

- 1: **for**  $i = 1, \dots, |\mathbf{x}|$  **do**
- 2:     **if**  $\exists w_{k_i} \in \mathcal{V}$  such that  $w_{k_i} = x_i$  **then**
- 3:          $\mathcal{I} \leftarrow \mathcal{I} \cup k_i$
- 4:     **end if**
- 5: **end for**
- 6: predict the label of  $\mathbf{x}$  by

$$\hat{y} = \underset{c \in \mathcal{C}}{\operatorname{argmax}} P(c) \prod_{i \in \mathcal{I}} P(w_{k_i}|c)$$


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Algorithm 1 aims to complete two major tasks. The first one is to build a vocabulary, which contains all distinct words and tokens **in the training samples**. The second one is to compute



the class priors and the conditional probabilities. Notice that, as the vocabulary is built upon the training samples, we may find words or tokens in the testing samples that are out of the vocabulary. If this happens, Algorithm 2 will simply ignore these words or tokens that are out of the vocabulary.

**Question 2.** For the spam email detection problem, emails have different number of words and tokens. This implies that, different data instances  $\mathbf{x}_i$  may have different dimensions, i.e.,  $\mathbf{x}_i = (x_{i,1}, \dots, x_{i,n_i})$ . Is the naïve Bayes classifier still applicable?

## 4 Metrics of the Classifiers' Performance

For a classification task, we may have multiple classifiers. How to select the best classifier? We need some criteria to measure the performance of these classifiers.

Consider the binary classification problems. A natural idea may lead to the so-called *accuracy*.

$$\text{Accuracy} = \frac{\text{no. of correct predictions}}{\text{no. of data instances}}.$$

However, accuracy can not properly measure the performance of classifiers especially for the **imbalanced** data. For example, if positive samples are less than 1% of the entire data set, a classifier that always assigns negative labels to data instances has an accuracy larger than 99%.

To address this problem, we develop several other measures that are more useful. There are four commonly used measurements, that are, *true positives*, *true negatives*, *false positives*, and *false negatives*. The terms *positives* and *negatives* refer to the prediction by the classifier. The terms *true* and *false* refer to whether the predictions are consistent with the true labels. Commonly used measures of the classifiers' performance are as follows.

$$\begin{aligned} \text{Precision} &= \frac{\text{tp}}{\text{tp} + \text{fp}}, \\ \text{Recall} &= \frac{\text{tp}}{\text{tp} + \text{fn}}, \\ \text{F - score} &= \frac{2}{\frac{1}{\text{Precision}} + \frac{1}{\text{Recall}}}. \end{aligned}$$



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## References

- [1] T. M. Mitchell. *Machine Learning*. McGraw-Hill, 1997.