

Presentation about decision tree, neural network, Bayes classifier

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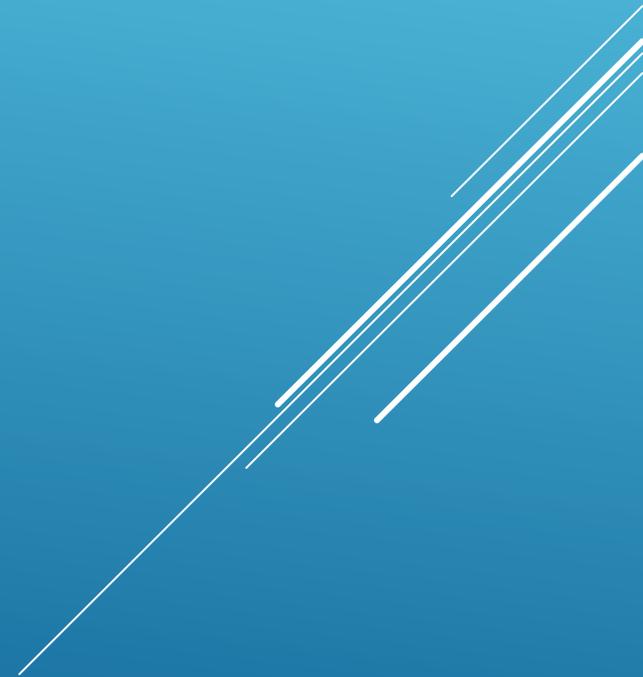
Include:

1. Decision tree

2. Neural network

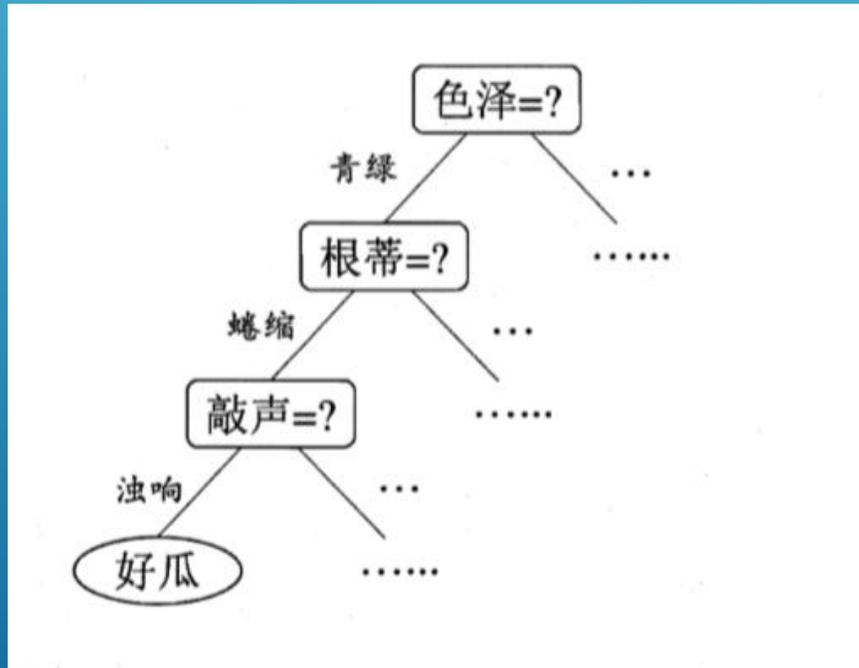
3. Bayes classifier

4. Which is difficult to realize?



1. Decision tree

What is decision tree?



How decision tree works?

Like a watermelon, it has several features such as color, stripe, root, etc. Through these features, we can generally judge whether a good watermelon or not. From the picture beside, if the watermelon color is green, the root is curve and the patting sound is not clear we consider this watermelon is good.

Create a decision tree(ID 3)

In order to create the most suitable decision tree, we should find out the best feature as the tree root node.

Calculate information entropy、information gain

$$Ent(D) = - \sum_{k=1}^{|y|} p_k \log_2 p_k$$

$$Gain(D, a) = Ent(D) - \sum_{v=1}^V \frac{|D^v|}{|D|} Ent(D^v)$$

$$Ent(D) = - \sum_{k=1}^2 p_k \log_2 p_k = - \left(\frac{8}{17} \log_2 \frac{8}{17} + \frac{9}{17} \log_2 \frac{9}{17} \right) = 0.998$$

表 4.1 西瓜数据集 2.0

编号	色泽	根蒂	敲声	纹理	脐部	触感	好瓜
1	青绿	蜷缩	浊响	清晰	凹陷	硬滑	是
2	乌黑	蜷缩	沉闷	清晰	凹陷	硬滑	是
3	乌黑	蜷缩	浊响	清晰	凹陷	硬滑	是
4	青绿	蜷缩	沉闷	清晰	凹陷	硬滑	是
5	浅白	蜷缩	浊响	清晰	凹陷	硬滑	是
6	青绿	稍蜷	浊响	清晰	稍凹	软粘	是
7	乌黑	稍蜷	浊响	稍糊	稍凹	软粘	是
8	乌黑	稍蜷	浊响	清晰	稍凹	硬滑	是
9	乌黑	稍蜷	沉闷	稍糊	稍凹	硬滑	否
10	青绿	硬挺	清脆	清晰	平坦	软粘	否
11	浅白	硬挺	清脆	模糊	平坦	硬滑	否
12	浅白	蜷缩	浊响	模糊	平坦	软粘	否
13	青绿	稍蜷	浊响	稍糊	凹陷	硬滑	否
14	浅白	稍蜷	沉闷	稍糊	凹陷	硬滑	否
15	乌黑	稍蜷	浊响	清晰	稍凹	软粘	否
16	浅白	蜷缩	浊响	模糊	平坦	硬滑	否
17	青绿	蜷缩	沉闷	稍糊	稍凹	硬滑	否

We need to calculate all features' information entropy and information gain

Select feature $a_* = \arg \max Gain(D, a)$ as decision attribute

$$\text{Ent}(\text{color}): \quad \text{Ent}(D^1) = - \left(\frac{3}{6} \log_2 \frac{3}{6} + \frac{3}{6} \log_2 \frac{3}{6} \right) = 1$$

$$\text{Ent}(D^2) = - \left(\frac{4}{6} \log_2 \frac{4}{6} + \frac{2}{6} \log_2 \frac{2}{6} \right) = 0.918$$

$$\text{Ent}(D^3) = - \left(\frac{1}{5} \log_2 \frac{1}{5} + \frac{4}{5} \log_2 \frac{4}{5} \right) = 0.722$$

$$\text{Gain}(D, \text{color}) = \text{Ent}(D) - \sum_{v=1}^3 \frac{|D^v|}{|D|} \text{Ent}(D^v) = 0.998 - \left(\frac{6}{17} * 1 + \frac{6}{17} * 0.918 + \frac{5}{17} * 0.722 \right) = 0.109$$

$$\text{Ent}(\text{root}): \quad \text{Ent}(D^1) = - \left(\frac{3}{8} \log_2 \frac{3}{8} + \frac{5}{8} \log_2 \frac{5}{8} \right) = 0.955$$

$$\text{Ent}(D^2) = - \left(\frac{4}{7} \log_2 \frac{4}{7} + \frac{3}{7} \log_2 \frac{3}{7} \right) = 0.985$$

$$\text{Ent}(D^3) = - \left(\frac{2}{2} \log_2 \frac{2}{2} + 0 \log_2 0 \right) = 0$$

$$\text{Gain}(D, \text{root}) = \text{Ent}(D) - \sum_{v=1}^3 \frac{|D^v|}{|D|} \text{Ent}(D^v) = 0.998 - \left(\frac{8}{17} * 0.955 + \frac{7}{17} * 0.985 + \frac{2}{17} * 0 \right) = 0.142$$

$$\text{Gain}(D, \text{patting sound}) = 0.141$$

$$\text{Gain}(D, \text{stripe}) = 0.381$$

Selected as decision attribute

$$\text{Gain}(D, \text{belly}) = 0.0289$$

$$\text{Gain}(D, \text{touch}) = 0.006$$

When we got the root ,need further calculation to get second decision attribute

$$Ent(D^1) = -\left(\frac{7}{9} \log_2 \frac{7}{9} + \frac{2}{9} \log_2 \frac{2}{9}\right) = 0.764$$

$$Ent(D^1, green) = -\left(\frac{3}{4} \log_2 \frac{3}{4} + \frac{1}{4} \log_2 \frac{1}{4}\right) = 0.811$$

$$Ent(D^1, white) = -(0 \log_2 0 + 1 \log_2 1) = 0$$

$$Ent(D^1, dark) = -\left(\frac{3}{4} \log_2 \frac{3}{4} + \frac{1}{4} \log_2 \frac{1}{4}\right) = 0.811$$

$$Gain(D^1, color) = Ent(D) - \sum_{v=1}^3 \frac{|D^v|}{|D|} Ent(D^v) = 0.764 - \left(\frac{4}{9} * 0.811 + \frac{1}{9} * 0.918 + \frac{4}{9} * 0.811\right) = 0.044$$

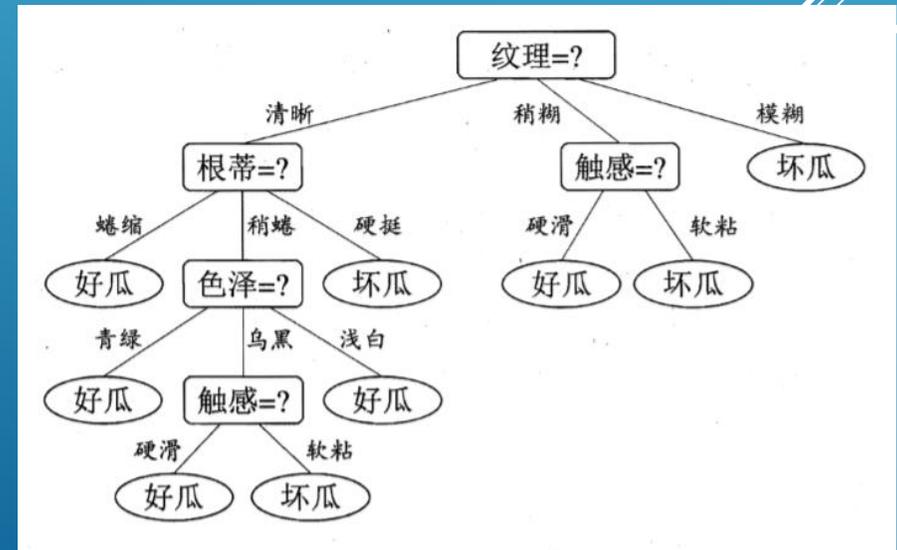
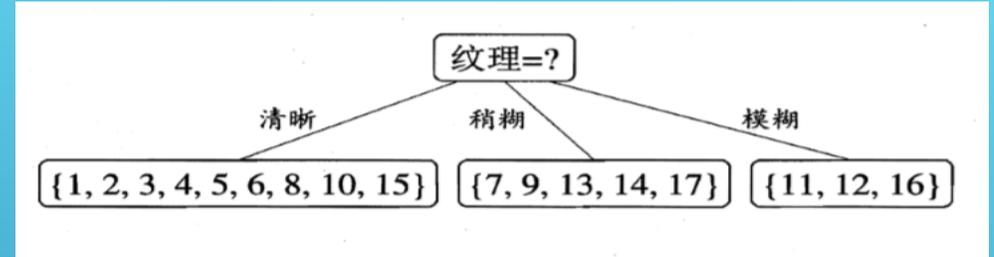
$$Gain(D^1, root) = 0.458$$

$$Gain(D^1, patting sound) = 0.331$$

$$Gain(D^1, belly) = 0.458$$

$$Gain(D^1, touch) = 0.458$$

One of three attributes can be the decision one
And after calculation, finally get a decision tree.



Other method generate decision tree

1 C4.5 decision tree

C4.5 decision tree use Gain_ratio instead Gain to decide decision attribute

$$Gain_ratio(D, a) = \frac{Gain(D, a)}{IV(a)} \quad IV(a) = - \sum_{v=1}^V \frac{|D^v|}{|D|} \log_2 \frac{|D^v|}{|D|}$$

Select Gain(D,a) higher than average and max Gain_ratio(D,a) as decision attribute.

2 CART decision tree

CART decision tree use Gini_index instead Gain to decide decision attribute

$$Gini(D) = \sum_{k=1}^{|y|} \sum_{k' \neq k} p_k p_{k'} = 1 - \sum_{k=1}^{|y|} p_k^2 \quad Gini_index(D, a) = \sum_{v=1}^V \frac{|D^v|}{|D|} Gini(D^v)$$

The lower Gini(D), the more purity of Dataset D. Select mini Gini_index(D, a) as decision attribute.

In order to avoid overfitting problem, we use pruning to improve accuracy.

Continuous attributes — bi-partition

$$T_a = \left\{ \frac{a^i + a^{i+1}}{2} \mid 1 \leq i \leq n-1 \right\}$$

T_a as a node to calculate entropy and gain

$$Gain(D, a) = \max_{t \in T_a} Gain(D, a, t) = \max_{t \in T_a} Ent(D) - \sum_{\lambda \in \{-, +\}} \frac{|D_t^\lambda|}{|D|} Ent(D_t^\lambda)$$

e.g. $T = \frac{0.243 + 0.245}{2} = 0.244$ $T = \frac{0.245 + 0.343}{2} = 0.294$

$$T_{\text{density}} = \{0.244, 0.294, 0.351, 0.381, 0.420, 0.459, 0.518, 0.574, 0.600, 0.621, 0.636, 0.648, 0.661, 0.681, 0.708, 0.746\}$$

$$Ent(D, a, -0.244) = -(0 \log_2 0 + 1 \log_2 1) = 0 \quad Ent(D, a, +0.244) = -\left(\frac{8}{16} \log_2 \frac{8}{16} + \frac{8}{16} \log_2 \frac{8}{16}\right) = 1$$

$$Gain(D, \text{density}, 0.244) = Ent(D) - \left(\frac{16}{17} * 1 + \frac{1}{17} * 0\right) = 0.998 - 0.941 = 0.057$$

表 4.3 西瓜数据集 3.0

编号	色泽	根蒂	敲声	纹理	脐部	触感	密度	含糖率	好瓜
1	青绿	蜷缩	浊响	清晰	凹陷	硬滑	0.697	0.460	是
2	乌黑	蜷缩	沉闷	清晰	凹陷	硬滑	0.774	0.376	是
3	乌黑	蜷缩	浊响	清晰	凹陷	硬滑	0.634	0.264	是
4	青绿	蜷缩	沉闷	清晰	凹陷	硬滑	0.608	0.318	是
5	浅白	蜷缩	浊响	清晰	凹陷	硬滑	0.556	0.215	是
6	青绿	稍蜷	浊响	清晰	稍凹	软粘	0.403	0.237	是
7	乌黑	稍蜷	浊响	稍糊	稍凹	软粘	0.481	0.149	是
8	乌黑	稍蜷	浊响	清晰	稍凹	硬滑	0.437	0.211	是
9	乌黑	稍蜷	沉闷	稍糊	稍凹	硬滑	0.666	0.091	否
10	青绿	硬挺	清脆	清晰	平坦	软粘	0.243	0.267	否
11	浅白	硬挺	清脆	模糊	平坦	硬滑	0.245	0.057	否
12	浅白	蜷缩	浊响	模糊	平坦	软粘	0.343	0.099	否
13	青绿	稍蜷	浊响	稍糊	凹陷	硬滑	0.639	0.161	否
14	浅白	稍蜷	沉闷	稍糊	凹陷	硬滑	0.657	0.198	否
15	乌黑	稍蜷	浊响	清晰	稍凹	软粘	0.360	0.370	否
16	浅白	蜷缩	浊响	模糊	平坦	硬滑	0.593	0.042	否
17	青绿	蜷缩	沉闷	稍糊	稍凹	硬滑	0.719	0.103	否

Missing value

We give those not missing value a weight, and modify the function

表 4.4 西瓜数据集 2.0 α

编号	色泽	根蒂	敲声	纹理	脐部	触感	好瓜
1	-	蜷缩	浊响	清晰	凹陷	硬滑	是
2	乌黑	蜷缩	沉闷	清晰	凹陷	-	是
3	乌黑	蜷缩	-	清晰	凹陷	硬滑	是
4	青绿	蜷缩	沉闷	清晰	凹陷	硬滑	是
5	-	蜷缩	浊响	清晰	凹陷	硬滑	是
6	青绿	稍蜷	浊响	清晰	-	软粘	是
7	乌黑	稍蜷	浊响	稍糊	稍凹	软粘	是
8	乌黑	稍蜷	浊响	-	稍凹	硬滑	是
9	乌黑	-	沉闷	稍糊	稍凹	硬滑	否
10	青绿	硬挺	清脆	-	平坦	软粘	否
11	浅白	硬挺	清脆	模糊	平坦	-	否
12	浅白	蜷缩	-	模糊	平坦	软粘	否
13	-	稍蜷	浊响	稍糊	凹陷	硬滑	否
14	浅白	稍蜷	沉闷	稍糊	凹陷	硬滑	否
15	乌黑	稍蜷	浊响	清晰	-	软粘	否
16	浅白	蜷缩	浊响	模糊	平坦	硬滑	否
17	青绿	-	沉闷	稍糊	稍凹	硬滑	否

$$\rho = \frac{\sum_{\mathbf{x} \in \tilde{D}} w_{\mathbf{x}}}{\sum_{\mathbf{x} \in D} w_{\mathbf{x}}},$$

$$\tilde{p}_k = \frac{\sum_{\mathbf{x} \in \tilde{D}_k} w_{\mathbf{x}}}{\sum_{\mathbf{x} \in \tilde{D}} w_{\mathbf{x}}} \quad (1 \leq k \leq |\mathcal{Y}|),$$

$$\tilde{r}_v = \frac{\sum_{\mathbf{x} \in \tilde{D}^v} w_{\mathbf{x}}}{\sum_{\mathbf{x} \in \tilde{D}} w_{\mathbf{x}}} \quad (1 \leq v \leq V).$$

$$\text{Ent}(\tilde{D}) = - \sum_{k=1}^{|\mathcal{Y}|} \tilde{p}_k \log_2 \tilde{p}_k.$$

$$\text{Gain}(D, a) = \rho \times \text{Gain}(\tilde{D}, a)$$

$$= \rho \times \left(\text{Ent}(\tilde{D}) - \sum_{v=1}^V \tilde{r}_v \text{Ent}(\tilde{D}^v) \right)$$

e.g. Ent(color):
$$\text{Ent}(\tilde{D}) = - \sum_{k=1}^2 \tilde{p}_k \log_2 \tilde{p}_k = - \left(\frac{6}{14} \log_2 \frac{6}{14} + \frac{8}{14} \log_2 \frac{8}{14} \right) = 0.985$$

$$\text{Ent}(\tilde{D}^1) = - \left(\frac{2}{4} \log_2 \frac{2}{4} + \frac{2}{4} \log_2 \frac{2}{4} \right) = 1 \quad \text{Ent}(\tilde{D}^2) = - \left(\frac{4}{6} \log_2 \frac{4}{6} + \frac{2}{6} \log_2 \frac{2}{6} \right) = 0.918$$

$$\text{Ent}(\tilde{D}^3) = - \left(\frac{0}{4} \log_2 \frac{0}{4} + \frac{4}{4} \log_2 \frac{4}{4} \right) = 0$$

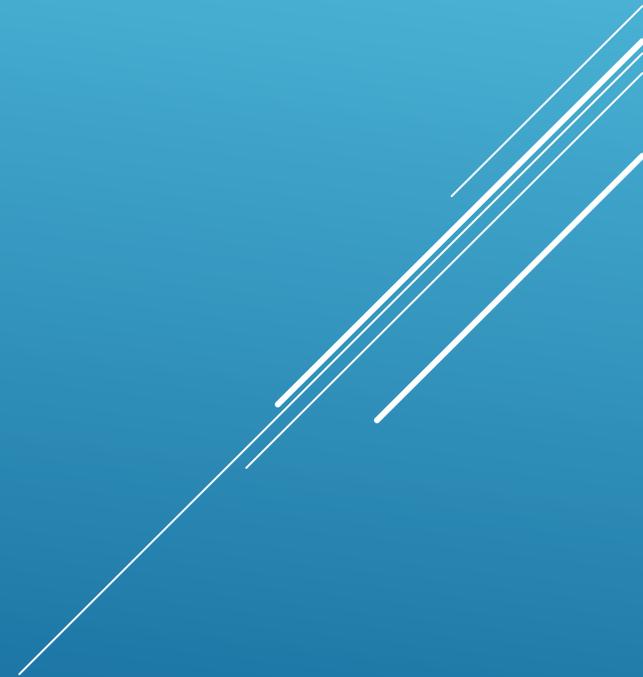
$$\text{Gain}(\tilde{D}, \text{color}) = \text{Ent}(\tilde{D}) - \sum_{v=1}^3 \tilde{r}_v \text{Ent}(\tilde{D}^v) = 0.985 - \left(\frac{4}{14} * 1 + \frac{6}{14} * 0.918 + \frac{4}{14} * 0 \right) = 0.306$$

Decision tree application

Classify something like whether a product qualify or not

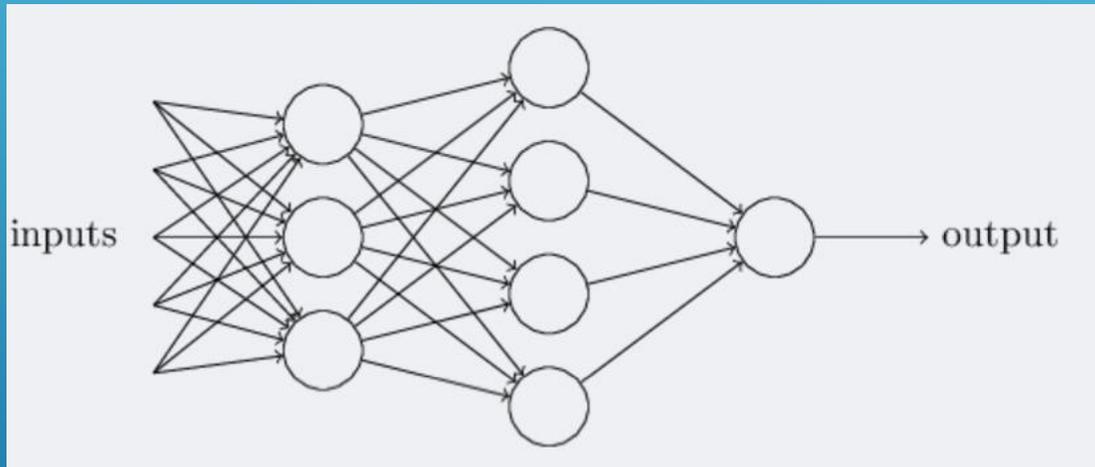
Bank pass the applicant of Credit Card or not

Auxiliary medical system



2. Neural Networks

What is neural networks?



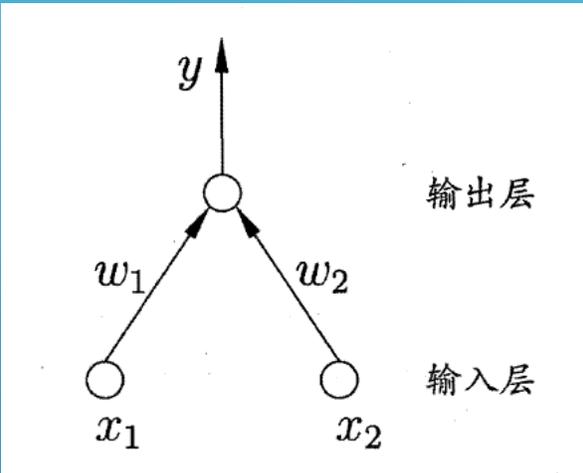
Neural networks include single-layer network call Perceptron and multi-layer networks

Neural networks include three parts:

- ①Architecture
- ②Activity function
- ③Learning rule

How neural networks works?

Perceptron consist of two layers: input 、 output. Perceptron easily solves “ \wedge, \vee, \neg ” problem.



$$y = f\left(\sum_i w_i x_i - \theta\right) \quad \text{Activity function: } \text{sgn}(x) = \begin{cases} 1, & x \geq 0; \\ 0, & x < 0; \end{cases}$$

e.g. $x_1 \wedge x_2$ set $w_1 = w_2 = 1, \theta = 2$ $y = f(1 * x_1 + 1 * x_2 - 2)$

Only when $x_1 = x_2 = 1, y = 1$

$x_1 \vee x_2$ set $w_1 = w_2 = 1, \theta = 0.5$ $y = f(1 * x_1 + 1 * x_2 - 0.5)$

Only when $x_1 = 1$ or $x_2 = 1, y = 1$

$\neg x_1$ set $w_1 = -0.6, w_2 = 0, \theta = -0.5$ $y = f(-0.6 * x_1 + 0 * x_2 + 0.5)$

when $x_1 = 1, y = 0$; when $x_1 = 0, y = 1$

Error BackPropagation neural networks

Parameter update function: $v \leftarrow v + \Delta v$

Dataset = $\{(x_1, y_1), (x_2, y_2), \dots, (x_m, y_m)\}, x_i \in \mathbb{R}^d, y_i \in \mathbb{R}^l$

$f(x) = \text{sigmoid}(x) = \frac{1}{1 + e^{-x}}$ Learning rate: η

Node h receive input $\alpha_h = \sum_{i=1}^d v_{ih}x_i$; threshold γ_h

Node j output $\beta_j = \sum_{h=1}^q w_{hj}b_h$; threshold θ_j

Set neural networks output $\hat{y}_k = (\hat{y}_1^k, \hat{y}_2^k, \dots, \hat{y}_l^k)$

$$\hat{y}_j^k = f(\beta_j - \theta_j) \quad \text{error: } E_k = \frac{1}{2} \sum_{j=1}^l (\hat{y}_j^k - y_j^k)^2$$

$$\Delta w_{hj} = -\eta \frac{\partial E_k}{\partial w_{hj}} \quad \frac{\partial E_k}{\partial w_{hj}} = \frac{\partial E_k}{\partial \hat{y}_j^k} * \frac{\partial \hat{y}_j^k}{\partial \beta_j} * \frac{\partial \beta_j}{\partial w_{hj}} \quad \frac{\partial \beta_j}{\partial w_{hj}} = b_h$$

$$g_j = -\frac{\partial E_k}{\partial \hat{y}_j^k} * \frac{\partial \hat{y}_j^k}{\partial \beta_j} = \hat{y}_j^k (1 - \hat{y}_j^k) (y_j^k - \hat{y}_j^k) \quad \Delta w_{hj} = \eta g_j b_h$$

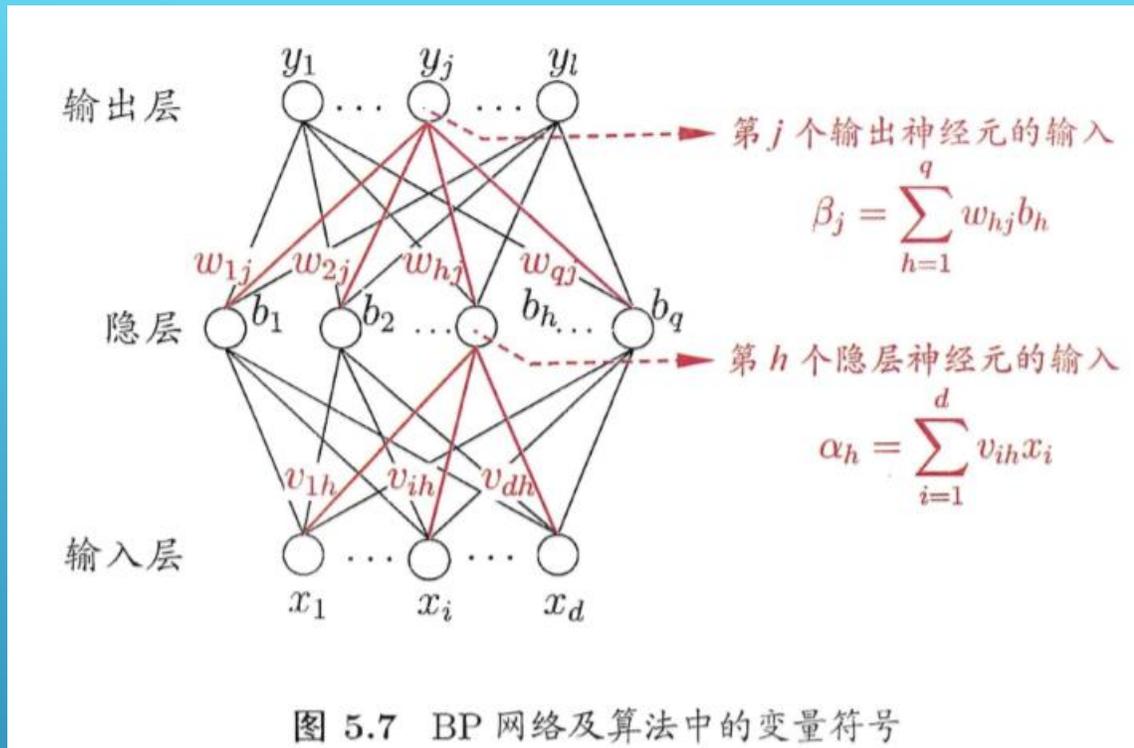


图 5.7 BP 网络及算法中的变量符号

$$f'(x) = f(x)(1 - f(x))$$

Other parameters update:

$$\Delta\theta_j = -\eta g_j ,$$

$$\Delta v_{ih} = \eta e_h x_i ,$$

$$\Delta\gamma_h = -\eta e_h ,$$

$$\begin{aligned} e_h &= -\frac{\partial E_k}{\partial b_h} \cdot \frac{\partial b_h}{\partial \alpha_h} &= \sum_{j=1}^l w_{hj} g_j f'(\alpha_h - \gamma_h) \\ &= -\sum_{j=1}^l \frac{\partial E_k}{\partial \beta_j} \cdot \frac{\partial \beta_j}{\partial b_h} f'(\alpha_h - \gamma_h) &= b_h(1 - b_h) \sum_{j=1}^l w_{hj} g_j \cdot \end{aligned}$$

Aim to minimize $E = \frac{1}{m} \sum_{k=1}^m E_k$

An unsolved question: how accumulated error backpropagation works ?

Sometime E traps into local minimum, but it is not the global minimum.

Solution: 1. use another original value and start again, after several trials, select the minimum E.

2. use simulated annealing technology, every step has a rate to accept a worsen result.

3. random Stochastic Gradient Descent.

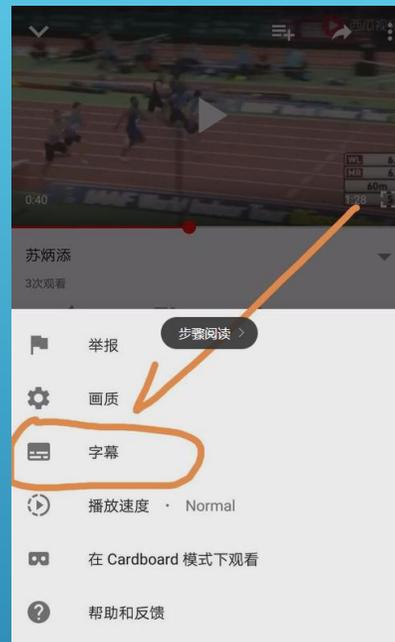
4. genetic algorithms

Neural networks Application

① Image identification



② Voice Recognition



3. Bayes classifier

① Based on Bayesian decision theory \longrightarrow Every sample probability is known

$$R(c_i|x) = \sum_{j=1}^N \lambda_{ij} P(c_j|x)$$

λ_{ij} is the loss of recognize c_j instead of c_i
 $R(c_i|x)$ is the sample x total conditional risk.
Aim to reduce the total risk.

If h can minimize the conditional risk,
the total risk $R(h)$ can reduce at the same time

$$h^*(x) = \arg_{c \in Y} \min R(c|x)$$

$h^*(x)$ call Bayes optimal classifier, $R(h^*)$ Bayes risk

If aim to minimize the error rate

$$\lambda_{ij} = \begin{cases} 0, & \text{if } i = j; \\ 1, & \text{otherwise} \end{cases}$$

$$R(c|x) = 1 - P(c|x)$$

$$h^*(x) = \arg_{c \in Y} \max R(c|x)$$

So maximize $P(c|x)$ can minimize the $R(c|x)$

$$P(c|x) = \frac{P(x|c)P(c)}{P(x)}$$

Parameter $P(c|x)$ need to be calculated, use Maximum Likelihood Estimation

$$\text{set } P(c|x) = P(c|\theta_c)$$

Sample x are in Class c , D_c include all sample x

$$P(D_c|\theta_c) = \prod_{x \in D_c} P(x|\theta_c)$$

But we usually use $LL(\theta_c) = \log P(D_c|\theta_c) = \sum_{x \in D_c} \log P(x|\theta_c)$

$$\hat{\theta}_c = \arg_{\theta_c} \max LL(\theta_c)$$

If parameter is continuous-value, we typically assume that $P(c|x) \sim N(\mu_c, \sigma_c^2)$ that

$$\hat{\mu}_c = \frac{1}{|D_c|} \sum_{x \in D_c} x \quad \hat{\sigma}_c^2 = \frac{1}{|D_c|} \sum_{x \in D_c} (x - \hat{\mu}_c)(x - \hat{\mu}_c)^T$$

Naïve Bayes classifier

Naïve bayes classifier adopt attribute conditional independence assumption.
So

$$P(c|x) = \frac{P(x|c)P(c)}{P(x)} = \frac{P(c)}{P(x)} \prod_{i=1}^d P(x_i|c) \quad h_{nb}(x) = \arg_{c \in Y} \max P(c) \prod_{i=1}^d P(x_i|c)$$
$$P(c) = \frac{|D_c|}{|D|} \quad P(x_i|c) = \frac{|D_{c,x_i}|}{|D_c|}$$

Continuous attribute

$$p(x_i|c) = \frac{1}{\sqrt{2\pi}\sigma_{c,i}} \exp\left(-\frac{(x_i - \mu_{c,i})^2}{2\sigma_{c,i}^2}\right)$$

In order to avoid missing some attribute, use Laplacian correction

$$\hat{P}(c) = \frac{|D_c| + 1}{|D| + N} ,$$
$$\hat{P}(x_i | c) = \frac{|D_{c,x_i}| + 1}{|D_c| + N_i} .$$

e.g.

$$P(\text{good}) = \frac{8}{17} = 0.471$$

$$P(\text{good}) = \frac{7}{17} = 0.529$$

$$P(\text{green} | \text{good}) = \frac{3}{8} = 0.375$$

$$P(\text{green} | \text{bad}) = \frac{3}{9} = 0.333$$

$$P(\text{curve} | \text{good}) = \frac{3}{8} = 0.375$$

$$P(\text{curve} | \text{bad}) = \frac{3}{9} = 0.333$$

$$P(\text{density}=0.697 | \text{good}) = \frac{1}{\sqrt{2\pi} * 0.129} \exp\left(-\frac{(0.697-0.574)^2}{2 * 0.129^2}\right) = 1.959$$

$$P(\text{density}=0.697 | \text{bad}) = \frac{1}{\sqrt{2\pi} * 0.129} \exp\left(-\frac{(0.697-0.574)^2}{2 * 0.129^2}\right) = 1.203$$

$$P(\text{good}) = 0.471 * 0.375 * 1.959 * \dots = 0.063$$

$$P(\text{bad}) = 0.529 * 0.333 * 0.333 * \dots = 6.80 * 10^{-5}$$

$P(\text{good}) > P(\text{bad})$, so this sample is good one

编号	色泽	根蒂	敲声	纹理	脐部	触感	密度	含糖率	好瓜
测1	青绿	蜷缩	浊响	清晰	凹陷	硬滑	0.697	0.460	?

Semi-Naïve Bayes classifier

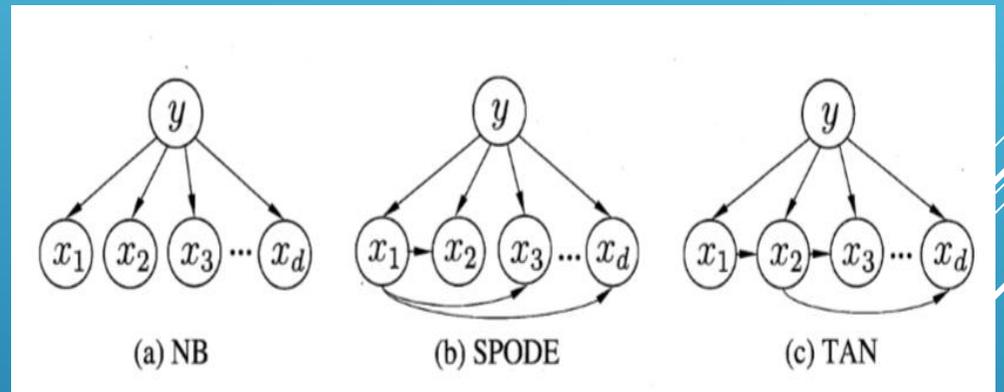
One-Dependent Estimator

Assume that every attribute depend on at most one non-class attribute.

$$P(c | \mathbf{x}) \propto P(c) \prod_{i=1}^d P(x_i | c, pa_i)$$

To solve the problem, need to find out the parent.
If each attribute depend on the same attribute,
called Super-parent ODE like the model(b).

Model (c) Tree Augemented naïve Bayes is based
on maximum weighted spanning tree, at last simplify
Into tree.



$$I(x_i, x_j | y) = \sum_{x_i, x_j; c \in \mathcal{Y}} P(x_i, x_j | c) \log \frac{P(x_i, x_j | c)}{P(x_i | c)P(x_j | c)}$$

Bayesian network

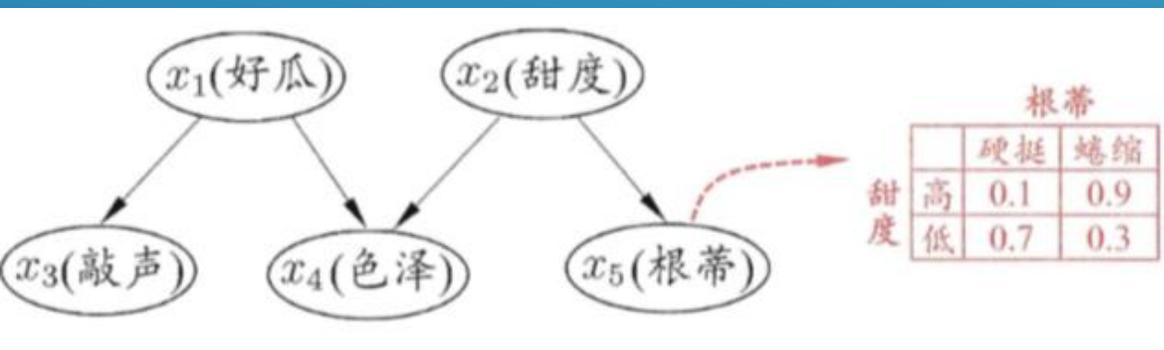
Use Directed Acyclic Graph to describe the relationship between attributes
And Conditional Probability Table display the joint distribution probability.

$B = \langle G, \Theta \rangle$ G is Directed Acyclic Graph.
 Θ is parameter.

joint distribution
probability:
$$P_B(x_1, x_2, \dots, x_d) = \prod_{i=1}^d P_B(x_i | \pi_i) = \prod_{i=1}^d \theta_{x_i | \pi_i}$$

e.g.

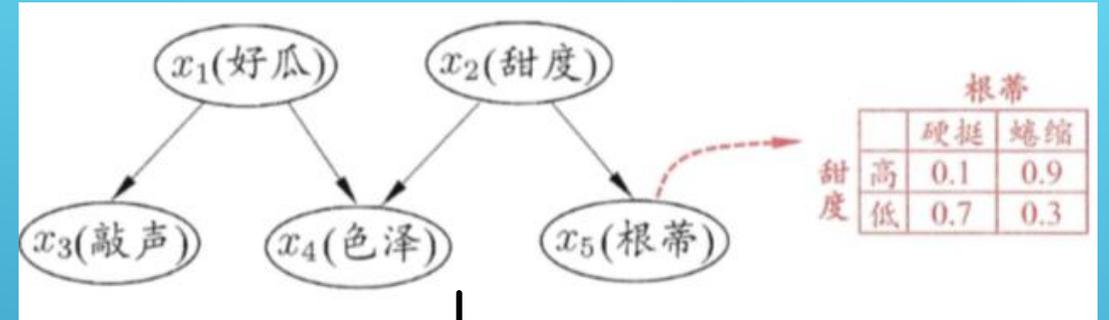
$$P(x_1, x_2, x_3, x_4, x_5) = P(x_1)P(x_2)P(x_3|x_1)P(x_4|x_1, x_2)P(x_5|x_2)$$



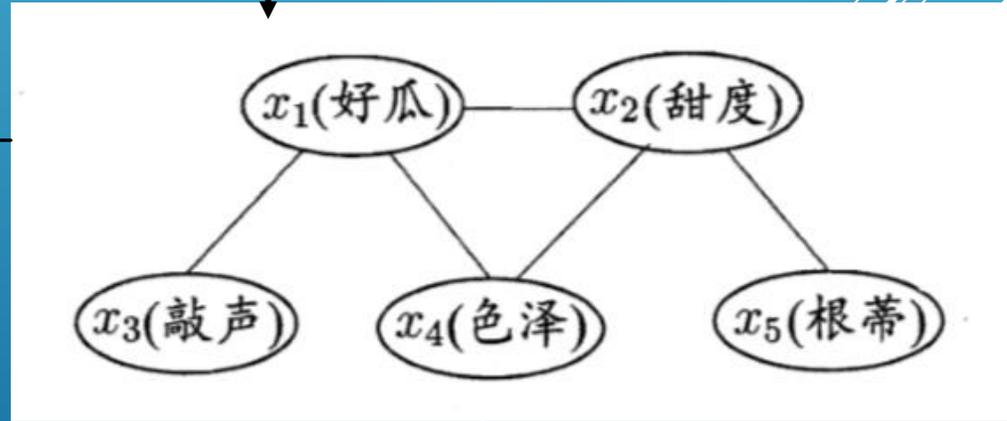
Determine the structure

Method:

1. Create a moral graph
 - Add edges between all pairs of nodes having a common child.
 - Remove all directions.
2. Find out all conditional independent relationship



$$x_3 \perp x_4 | x_1, x_4 \perp x_5 | x_2, x_3 \perp x_2 | x_1, x_3 \perp x_5 | x_1, x_3 \perp x_5 | x_2$$



Moral graph

Learning

- ① Determining the graphical structure
- ② Determining the conditional probabilities
- ③ Define a score function to assess Bayesian network

Minimal Description Length Criterion

Dataset $D = \{x_1, x_2, \dots, x_m\}$, Bayesian network $B = \langle G, \theta \rangle$

Score function: $s(B|D) = f(\theta)|B| - LL(B|D)$

$$LL(B|D) = \sum_{i=1}^m \log P_B(x_i)$$

If $f(\theta) = 1$, $AIC(B|D) = s(B|D) = |B| - LL(B|D)$

If $f(\theta) = \frac{1}{2} \log m$, $BIC(B|D) = s(B|D) = \frac{1}{2} \log m |B| - LL(B|D)$

$f(\theta)$ is constant, $\hat{\theta}_{x_i|\pi_i} = \hat{P}_D(x_i|\pi_i)$, to minimize $s(B|D)$ is to search the structure,
But it is hard to solve, use Gibbs sampling to solve.

$|B|$ is the number of parameters
 $f(\theta)$ is the length of each θ

Gibbs sampling

- 1: $n_q = 0$
- 2: q^0 = 对 Q 随机赋初值
- 3: for $t = 1, 2, \dots, T$ do
- 4: for $Q_i \in Q$ do
- 5: $Z = E \cup Q \setminus \{Q_i\}$;
- 6: $z = e \cup q^{t-1} \setminus \{q_i^{t-1}\}$;
- 7: 根据 B 计算分布 $P_B(Q_i | Z = z)$;
- 8: q^t = 根据 $P_B(Q_i | Z = z)$ 采样所获 Q_i 取值;
- 9: q^t = 将 q^{t-1} 中的 q_i^{t-1} 用 q_i^t 替换
- 10: end for
- 11: if $q^t = q$ then
- 12: $n_q = n_q + 1$
- 13: end if
- 14: end for 输出: $P(Q = q | E = e) \cong \frac{n_q}{T}$

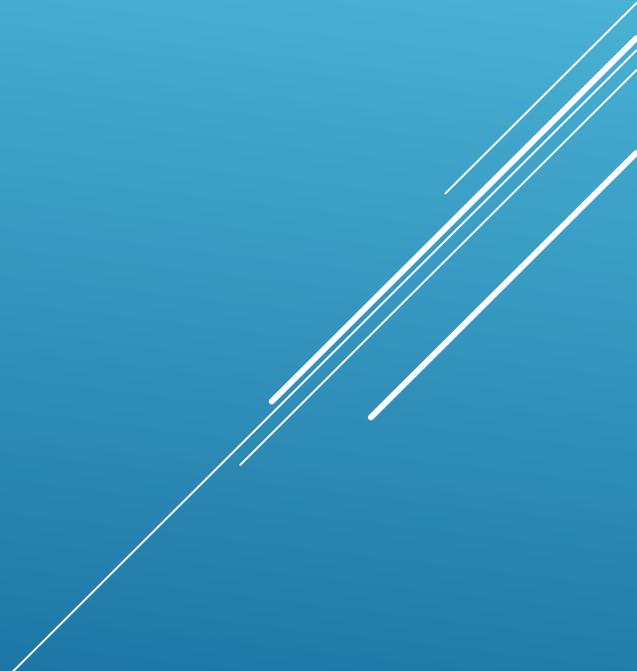
Application

Auto classifier

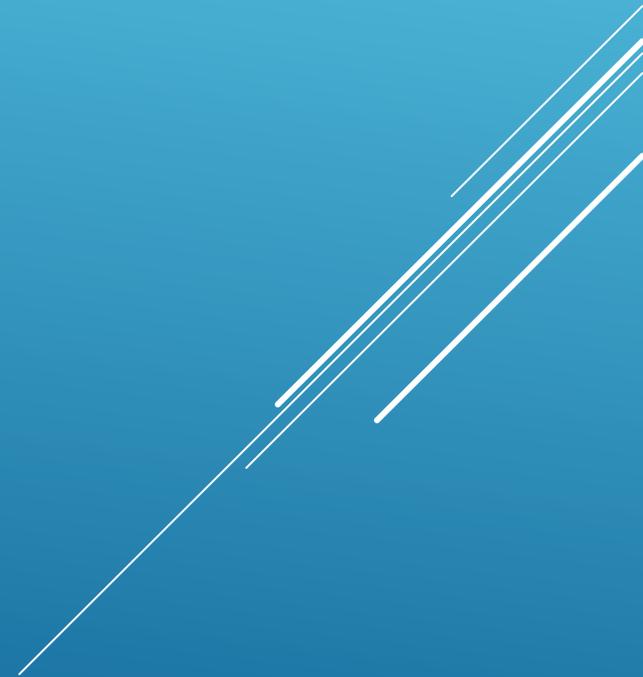
words filter/corrector

Medical application

Rank system



4. Which is difficult to realize?



That's all thank you!

