

Classification

- Complete data $\mathcal{D} = \{(x_0^{(i)}, \mathbf{x}^{(i)})\}_{i=1}^n$ about class variable X_0 and (discrete) features $\mathbf{X} := (X_1, \dots, X_n)$
- Class label $x_0^* \in \Omega_{X_0}$ of a new instance $\tilde{\mathbf{x}}$ of the features?
- Probabilistic approaches learn $P(X_0, \mathbf{X})$ from \mathcal{D}
optimal class has the highest posterior $x_0^* := \arg \max_{x_0} P(x_0 | \tilde{\mathbf{x}})$
- Equivalently, dominance test : $\forall x_0', x_0'' \in \Omega_{X_0}$ check

$$\frac{P(x_0' | \tilde{\mathbf{x}})}{P(x_0'' | \tilde{\mathbf{x}})} = \frac{P(x_0', \tilde{\mathbf{x}})}{P(x_0'', \tilde{\mathbf{x}})} > 1$$

x_0^* is the only undominated class

- Posterior probabilities \propto joint probabilities

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Classification with Bayesian networks

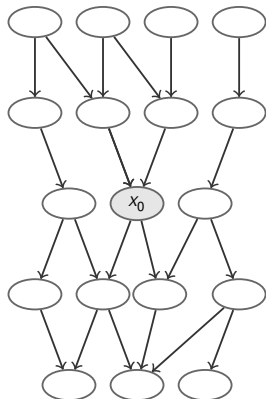
- Bayesian networks: a graph \mathcal{G} to depict conditional independencies in (X_0, \mathbf{X})
- \mathcal{G} induces a factorization in the joint

$$P(x_0, \mathbf{x}) = \prod_{i=0}^n P(x_i | \pi_i)$$

- Dominance test rewrites as

$$\frac{P(x'_0, \tilde{\mathbf{x}})}{P(x_0, \tilde{\mathbf{x}})} = \prod_{i=0}^n \frac{P(x'_i | \pi'_i)}{P(x_i | \pi''_i)} > 1$$

- Factors not including X_0 are equal to one focusing on the Markov blanket of X_0



Classification with Bayesian networks

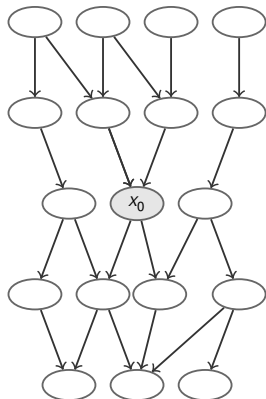
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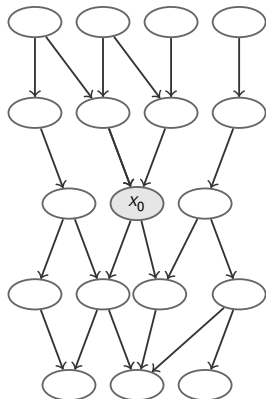
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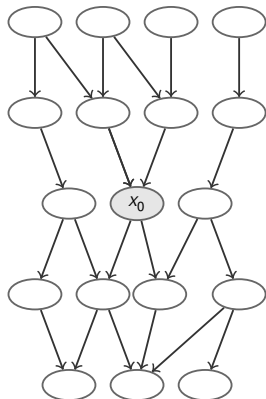
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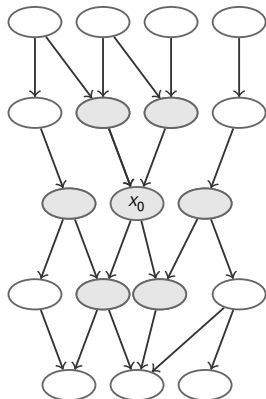
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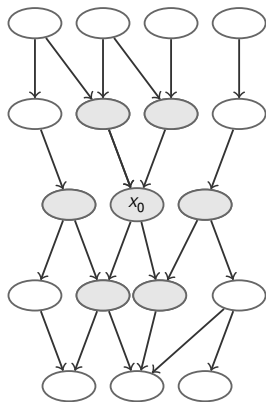


Classification with credal networks

- Few data \Rightarrow unreliable learning of $P(X_i|\pi_i)$
- More reliable with sets of prob functions
- A credal set of joint $\mathbf{P}(X_0, \mathbf{X})$, instead of a single $P(X_0, \mathbf{X})$ (all Bayesian nets over \mathcal{G})
- How to classify instances?
- x'_0 dominates x''_0 iff this happens for each Bayesian net (maximality), i.e.,

$$\min_{P(X_0, \mathbf{X}) \in \mathbf{P}(X_0, \mathbf{X})} \prod_{X_i \in \text{Blank}(X_0)} \frac{P(x'_i|\pi'_i)}{P(x''_i|\pi''_i)} > 1$$

- Not always a single optimal class, can be also a set of undominated classes
- This is a credal classifier possibly assigning multiple classes to test instance

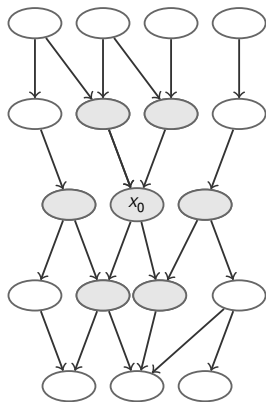


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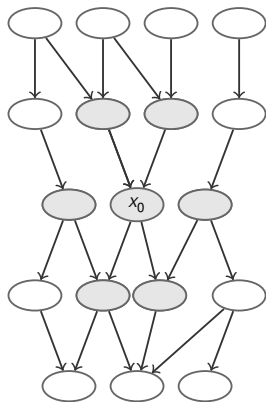


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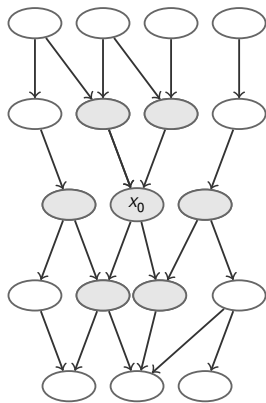


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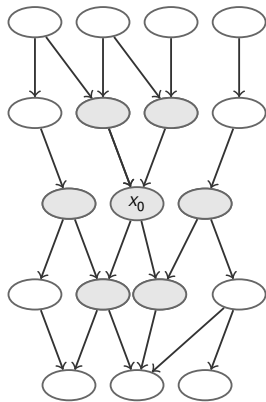


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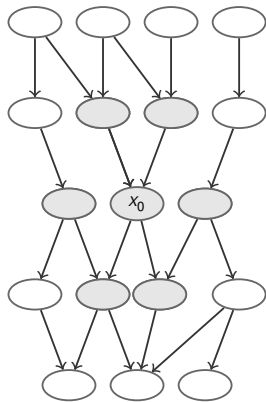


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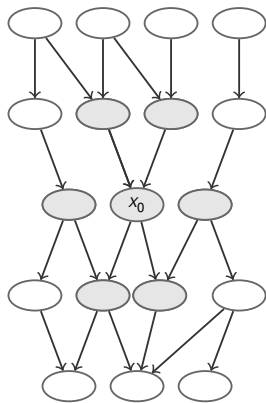


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```
graph TD; Class([Class]); Feat1([Feat1]); Feat2([Feat2]); Feat3([Feat3]); Feat4([Feat4]);
```

Class

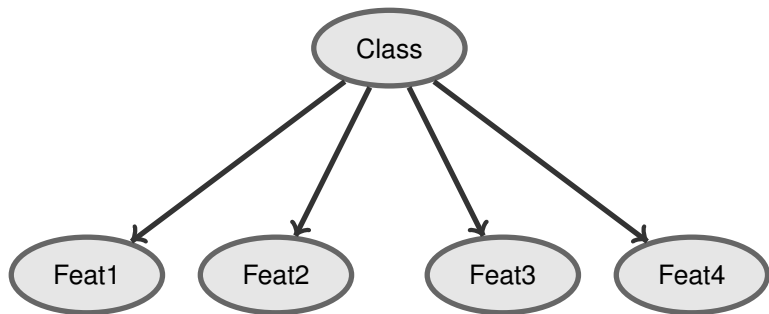
Feat1

Feat2

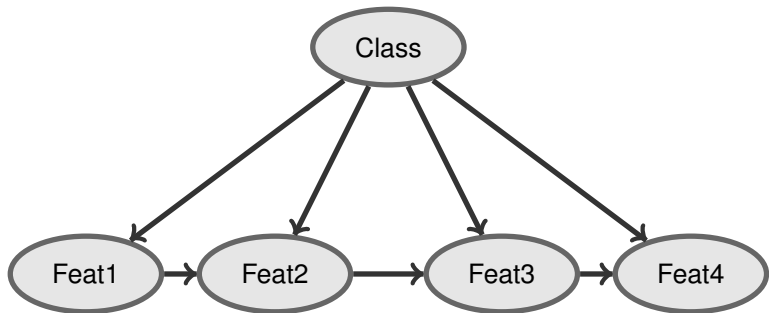
Feat3

Feat4

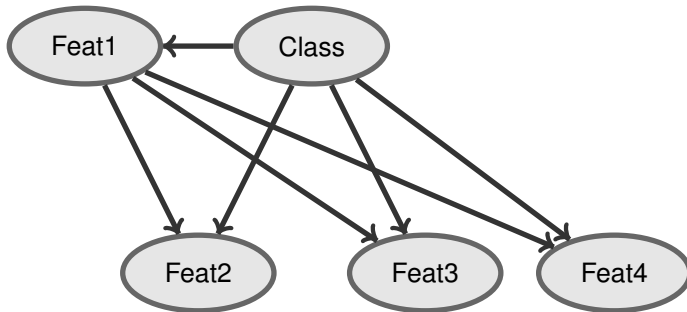
NAIVE



TREE-AUGMENTED NAIVE



ONE-DEPENDENCE (ODE)



Using IDM

Simplest case: naive with (local) IDM

$$\frac{P(c', f_1, f_2)}{P(c'', f_1, f_2)} = \frac{P(c')P(f_1|c')P(f_2|c')}{P(c'')P(f_1|c'')P(f_2|c'')} > 1$$

- IDM: $P(c) = \frac{n(c)+st(c)}{N+s}$ with $0 \leq t(c) \leq 1$, $\sum_c t(c) = 1$

$$\min_t \frac{[n + st(c')] \cdot \dots}{[n(c'') + st(c'')] \cdot \dots} > 1$$

- Efficient optimization
NAIVE CREDAL CLASSIFIER (Zaffalon & Corani)

<http://www.idsia.ch/~giorgio/jncc2.html>

Metrics for Credal Classifier Performances

- Accuracy (% of correct classification) is not the only descriptor
- Single-Accuracy (accuracy if a single class is returned)
- Set-Accuracy (accuracy if multiple classes are returned)
- Determinacy (% number of instances with a single class)
- Average output size (average number of classes)
- Bayes-I (accuracy of the Bayesian if credal indeterminate)
- Bayes-D = Single-Accuracy
- Zaffalon et al. proposed a new utility-based measure (ISIPTA '09)