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UNIVERSITY OF SCIENCE
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COMP 5212

Machine Learning

Lecture 8

Naive Bayes, MLE, MAP

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Recap: Generative Models



Recap: Generative Models

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

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

If our goal is to predict y , the distribution is often written as:

$$p(y|x) \propto p(x|y)p(y)$$

$$\begin{aligned} \arg \max_y p(y|x) &= \arg \max_y \frac{p(x|y)p(y)}{p(x)} \\ &= \arg \max_y p(x|y)p(y). \end{aligned}$$

Recap: Naive Bayes

Binary classification: $y \in \{0,1\}$, x is discrete

Consider an email spam detection task, to predict whether the email is spam or not

How to represent the text?

if an email contains the j -th word of the dictionary, then we will set $x_j = 1$; otherwise, we let $x_j = 0$

$$x = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix} \begin{array}{l} \text{a} \\ \text{aardvark} \\ \text{aardwolf} \\ \vdots \\ \text{buy} \\ \vdots \\ \text{zygmurgy} \end{array} \quad \begin{array}{l} \text{vocabulary} \\ \\ \\ \text{Dimension is the size of the dictionary} \end{array}$$

Email Spam Classification

$$x = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix} \begin{array}{l} \text{a} \\ \text{aardvark} \\ \text{aardwolf} \\ \vdots \\ \text{buy} \\ \vdots \\ \text{zygmurgy} \end{array}$$

Suppose the dictionary has 50000 words,
how many possible x ?

Naive Bayes assumption: x_i 's are conditionally independent given y

$$\text{For any } i \text{ and } j, p(x_i | y) = p(x_i | y, x_j)$$

Email Spam Classification

$$\begin{aligned} p(x_1, \dots, x_{50000} | y) & \quad \text{Autoregressive} \\ & = p(x_1 | y) p(x_2 | y, x_1) p(x_3 | y, x_1, x_2) \cdots p(x_{50000} | y, x_1, \dots, x_{49999}) \\ & = p(x_1 | y) p(x_2 | y) p(x_3 | y) \cdots p(x_{50000} | y) \\ & = \prod_{j=1}^d p(x_j | y) \end{aligned}$$

Parameters

$$\phi_{j|y=1} = p(x_j = 1 | y = 1), \quad \phi_{j|y=0} = p(x_j = 1 | y = 0), \quad \phi_y = p(y = 1)$$

50000 x 2 + 1 parameters (dict size is 50000)

Maximum Likelihood Estimation

$$\mathcal{L}(\phi_y, \phi_{j|y=0}, \phi_{j|y=1}) = \prod_{i=1}^n p(x^{(i)}, y^{(i)})$$

$$\phi_{j|y=1} = \frac{\sum_{i=1}^n 1\{x_j^{(i)} = 1 \wedge y^{(i)} = 1\}}{\sum_{i=1}^n 1\{y^{(i)} = 1\}}$$

$$\phi_{j|y=0} = \frac{\sum_{i=1}^n 1\{x_j^{(i)} = 1 \wedge y^{(i)} = 0\}}{\sum_{i=1}^n 1\{y^{(i)} = 0\}}$$

$$\phi_y = \frac{\sum_{i=1}^n 1\{y^{(i)} = 1\}}{n}$$

Count the occurrence of x_j in spam/
non-spam emails and normalize

Prediction

$$\begin{aligned} p(y = 1|x) &= \frac{p(x|y = 1)p(y = 1)}{p(x)} \\ &= \frac{\left(\prod_{j=1}^d p(x_j|y = 1)\right) p(y = 1)}{\left(\prod_{j=1}^d p(x_j|y = 1)\right) p(y = 1) + \left(\prod_{j=1}^d p(x_j|y = 0)\right) p(y = 0)} \end{aligned}$$

Naive Classifier

Laplace Smoothing

What if we never see the word “learning” in training data but “learning” exists in the test data?

$$\phi_{j|y=1} = \frac{\sum_{i=1}^n 1\{x_j^{(i)} = 1 \wedge y^{(i)} = 1\}}{\sum_{i=1}^n 1\{y^{(i)} = 1\}}$$

$$\phi_{j|y=0} = \frac{\sum_{i=1}^n 1\{x_j^{(i)} = 1 \wedge y^{(i)} = 0\}}{\sum_{i=1}^n 1\{y^{(i)} = 0\}}$$

Suppose the index in the dictionary for “learning” is q

$$p(x_q = 1 | y = 1) = 0$$

$$p(x_q = 1 | y = 0) = 0$$

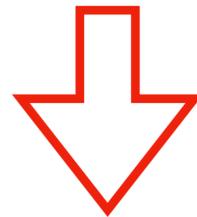
$$p(y = 1|x) = \frac{p(x|y = 1)p(y = 1)}{p(x)}$$

$$= \frac{\left(\prod_{j=1}^d p(x_j|y = 1)\right) p(y = 1)}{\left(\prod_{j=1}^d p(x_j|y = 1)\right) p(y = 1) + \left(\prod_{j=1}^d p(x_j|y = 0)\right) p(y = 0)} = \frac{0}{0}$$

Laplace Smoothing

Take the problem of estimating the mean of a multinomial random variable z taking values in $\{1, \dots, k\}$. Given the independent observations $\{z^{(1)}, \dots, z^{(n)}\}$

$$\phi_j = p(z = j) \qquad \phi_j = \frac{\sum_{i=1}^n 1\{z^{(i)} = j\}}{n}$$



$$\phi_j = \frac{1 + \sum_{i=1}^n 1\{z^{(i)} = j\}}{k + n}$$

Why adding k to the denominator?

In the email spam classification case:

$$\phi_{j|y=1} = \frac{1 + \sum_{i=1}^n 1\{x_j^{(i)} = 1 \wedge y^{(i)} = 1\}}{2 + \sum_{i=1}^n 1\{y^{(i)} = 1\}}$$

$$\phi_{j|y=0} = \frac{1 + \sum_{i=1}^n 1\{x_j^{(i)} = 1 \wedge y^{(i)} = 0\}}{2 + \sum_{i=1}^n 1\{y^{(i)} = 0\}}$$

Parameter Estimation: MLE and MAP

Maximum Likelihood Estimation (MLE)

Suppose $p_{data}(x)$ is the real data distribution, $p_{model}(x; \theta)$ is our model parameterized by θ

$$\arg \max_{\theta} \mathbb{E}_{x \sim p_{data}(x)} \log p_{model}(x; \theta)$$

In practice:

$$\arg \max_{\theta} \frac{1}{n} \sum_i^n \log p_{model}(x^{(i)}; \theta)$$

$x^{(i)}$ are i.i.d. (independent and identically distributed) samples from $p_{data}(x)$

Monte Carlo Estimation of Expectation

Why can we make this approximation?

Monte Carlo Estimation of Expectation

$$\mathbb{E}_{x \sim p(x)} f(x) \quad \leftarrow \quad \frac{1}{n} \sum_{i=1}^n f(x^{(i)}), \quad x^{(i)} \sim p(x)$$

In practice, n is often small, like 1 sample

$$\mathbb{E} \left[\frac{1}{n} \sum_{i=1}^n f(x^{(i)}) \right] = \mathbb{E}_{x \sim p(x)} f(x)$$

$$\text{Var} \left[\frac{1}{n} \sum_{i=1}^n f(x^{(i)}) \right] = \frac{\text{Var}(f(x))}{n}$$

Sampling and Evaluation of Distributions

- Some distributions are easy to sample from but hard to compute the probability value (hard to evaluate)
 - Monte Carlo estimation requires this kind of distribution
- Some distributions are easy to compute the probability value (easy to evaluate) but hard to sample from
 - How to sample from a distribution efficiently is a separate topic

MLE is Approximating the Real Distribution

$$\arg \max_{\theta} \mathbb{E}_{x \sim p_{data}(x)} \log p_{model}(x; \theta)$$

What is the optimal p_{model} ?

MLE is equivalent to

$$\arg \min_{\theta} D_{KL}(p_{data}(x) || p_{model}(x; \theta))$$

$D_{KL} \geq 0$ is a distance metric between two distributions, it is 0 when the two distributions are identical

$$D_{KL}(p(x) || q(x)) = \mathbb{E}_{p(x)} \log \frac{p(x)}{q(x)}$$

When data is all the data from the world, then MLE is learning a distribution for the world

Biased/Unbiased Estimator

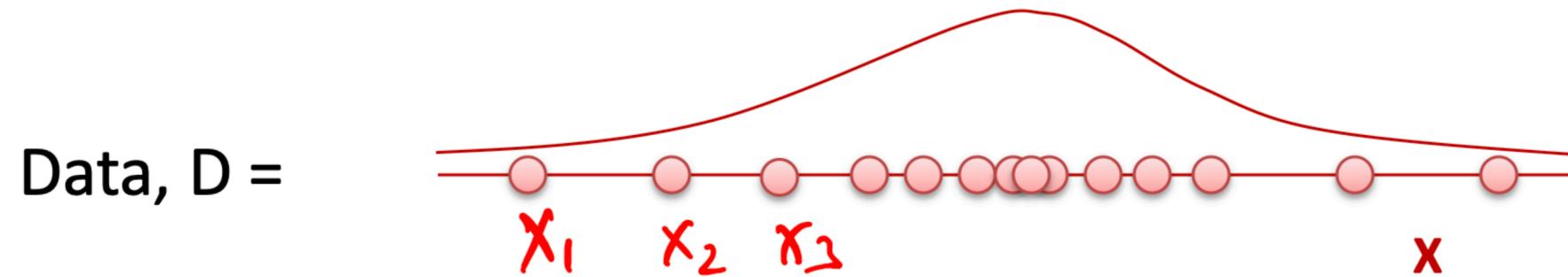
Suppose we want to estimate a true quantity θ^* , and our estimation is $\hat{\theta}$, then we define the bias of the estimation as:

$$\textit{bias} = \mathbb{E}(\hat{\theta}) - \theta^*$$

When does the estimation converges to the true value when we have infinite data samples?

$$\textit{bias} \rightarrow 0, \quad \textit{Var}(\hat{\theta}) \rightarrow 0$$

Learn Parameters from Data with MLE



Approximate the mean and variance of the data

Data are **i.i.d.**:

- **Independent** events
- **Identically distributed** according to Gaussian distribution

MLE for Gaussian Mean and Variance

$$\hat{\mu}_{MLE} = \frac{1}{n} \sum_{i=1}^n x_i$$

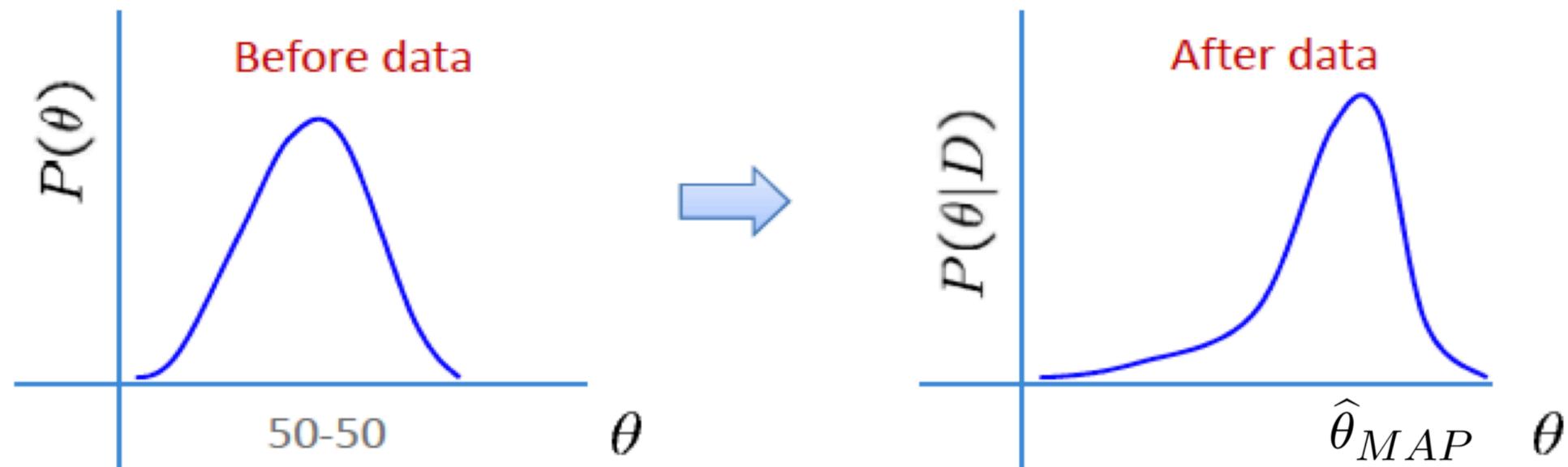
$$\hat{\sigma}_{MLE}^2 = \frac{1}{n} \sum_{i=1}^n (x_i - \hat{\mu})^2$$

Are the estimations biased?

Unbiased estimator: $\hat{\sigma}^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \hat{\mu})^2$

Max A Posterior (MAP) Estimation

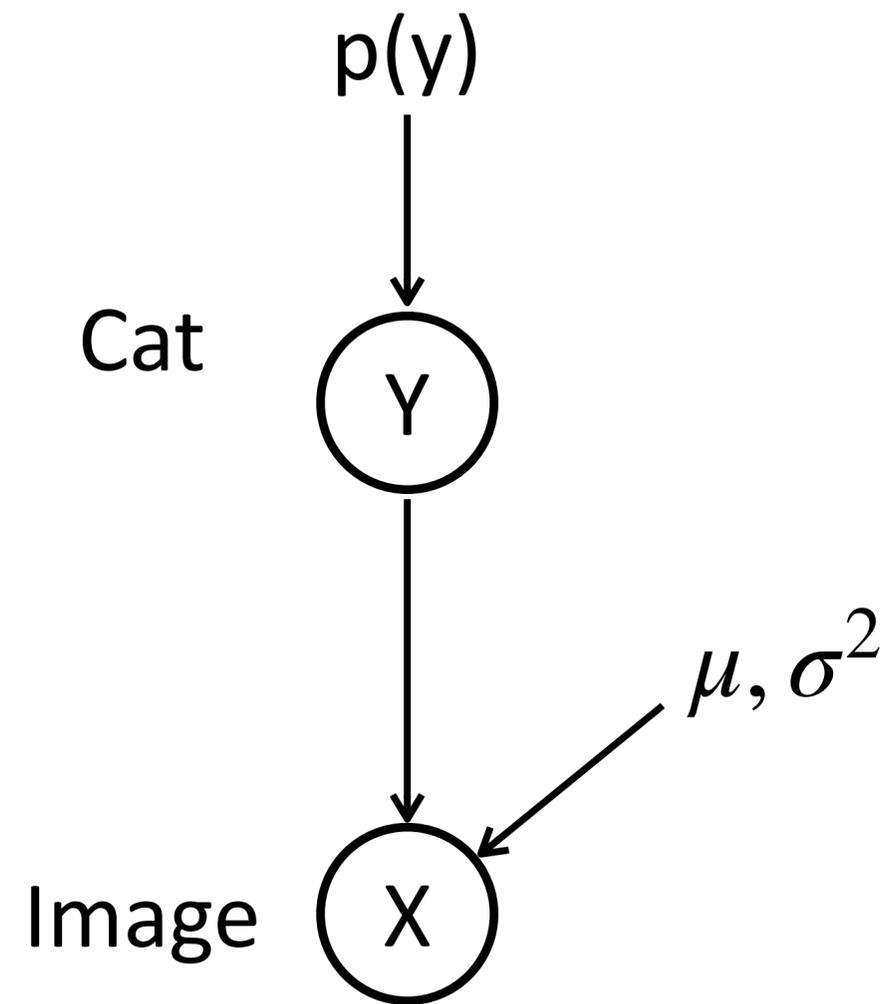
Bring prior knowledge to the parameter, define the prior $P(\theta)$. The posterior distribution is $P(\theta | D)$. D is the training dataset



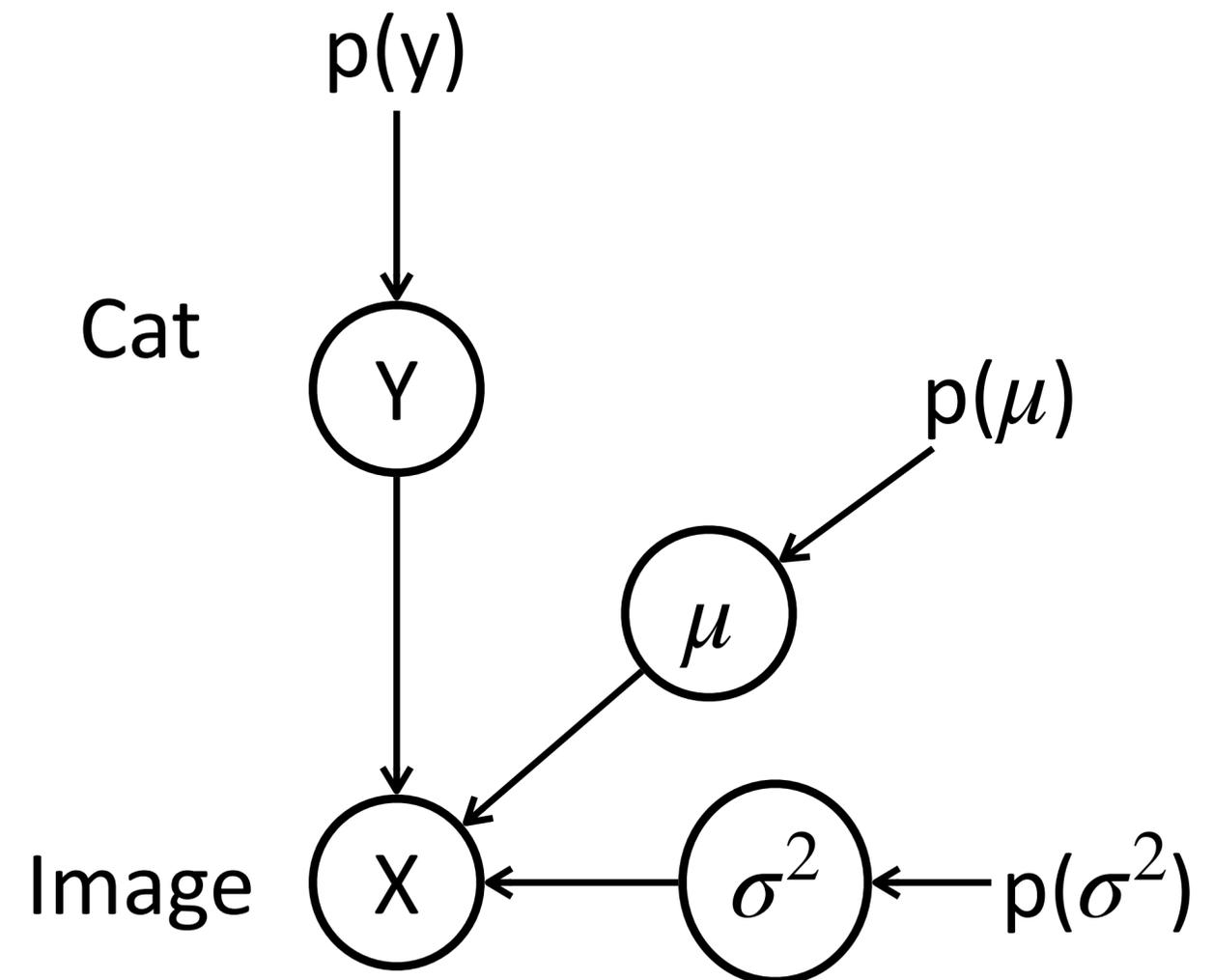
$$\begin{aligned}\hat{\theta}_{MAP} &= \arg \max_{\theta} P(\theta | D) \\ &= \arg \max_{\theta} P(D | \theta)P(\theta)\end{aligned}$$

Bayesian statistics: there is no “parameters” in the world, all are posterior distributions to estimate

Max A Posterior (MAP) Estimation



Frequentist



Bayesian

How to Choose Prior

- Inject prior human knowledge to regularize the estimate
 - Could learn better if data is limited

- Posterior easy to compute
 - Conjugate prior

Conjugate Prior

If $P(\theta)$ is conjugate prior for $P(D|\theta)$, then Posterior has same form as prior

Posterior = Likelihood x Prior

$$P(\theta|D) = P(D|\theta) \times P(\theta)$$

$P(\theta)$	$P(D \theta)$	$P(\theta D)$
Gaussian	Gaussian	Gaussian
Beta	Bernoulli	Beta
Dirichlet	Multinomial	Dirichlet

MLE vs. MAP

Maximum Likelihood estimation (MLE)

Choose value that maximizes the probability of observed data

$$\hat{\theta}_{MLE} = \arg \max_{\theta} P(D|\theta)$$

Maximum *a posteriori* (MAP) estimation

Choose value that is most probable given observed data and prior belief

$$\begin{aligned}\hat{\theta}_{MAP} &= \arg \max_{\theta} P(\theta|D) \\ &= \arg \max_{\theta} P(D|\theta)P(\theta)\end{aligned}$$

When are they the same?

Thank You!
Q & A