Introduction to Machine Learning NPFL 054

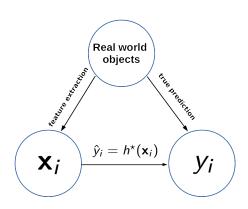
http://ufal.mff.cuni.cz/course/npf1054

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Remarks on Bayes classifier and Bayes error

Imagine that you are able to develop a really optimal classifer. Is the zero test error always feasible?



Bayes classifier and Bayes error

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The Bayes classifier minimises the probability of misclassification

Thus, by definition, error produced by the Bayes classifier is irreducible and is called *Bayes error*.

What is the lowest possible error rate

Bayes classifier assigns each example to the most likely class, given its feature values

$$\hat{y} = max_v \Pr(y \mid \mathbf{x})$$

The Bayes classifier produces the lowest possible test error rate, so called **Bayes error rate**

$$1 - \mathsf{E}\left(\mathsf{max}_y \, \mathsf{Pr}(y \, | \, \mathbf{x}) \right)$$

What is the lowest possible error rate

Practical view on your development data

Are there identical feature vectors in your data set?

- Get the same feature vectors
- How many of them have the same target value?

Examination requirements

Bayes classifier and Bayes error – definition and meaning