

## **Naive Bayes**

Use this predictive modeling technique to predict a categorical outcome (classify) as a function of multiple predictor variables. The technique classifies observations by applying Bayes' Theorem to conditional probabilities.

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- From an open JMP\* table, select Analyze > Predictive Modeling > Naive Bayes.
- Select a nominal or ordinal response variable from Select Columns and click Y, Response.
- 3. Select candidate predictor variables and click X, Factor.
- 4. If desired, enter the **Validation Portion** or select a validation column and click **Validation** as was used in this illustration.
- 5. Click OK. JMP displays:
  - Total misclassification counts and rates.
  - Confusion Matrix detailing the classification performance.
  - ROC curves and AUC values (only results for the training data shown here).

Note: Click on the **top red triangle** and select **Profiler** to display an interactive tool that shows the predicted probability of each class as a function of the levels of the predictor variables. Other options, such as **Assess Variable Importance** can be accessed from the **red triangle** next to Prediction Profiler. The profiler for the three predictor variables HDL, BMI, and LTG shown on bottom right.

Resuts of the Naive Bayes classifier to predict the level (Low/High) from the 442 diabetes patients:

- There are 309 observations in the Training Data. Of these, 66 (21%) where misclassified. 41/(185+41) = 18% of the Low observations were misclassified as High. 25/(25+58) = 30% of the High observations were misclassified as Low.
- There are 133 observations in the Validation Data. Of these, 32
  (24%) were misclassified. 25/(70+25) = 26% of the Low
  observations were misclassified as High. 7/(7+31) = 18% of the High
  observations were misclassified as Low.

## Notes:

Additional options, such as Lift Curves, Save Predicteds, Save Prediction Formula, Save Probability Formula, as well as Publish Probability Formulas are accessible from the top red triangle.

Diabetes.jmp (Help > Sample Data Folder)







