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## **Bayesian Classification Theory**

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## Abstract

The task of inferring a set of classes and class descriptions most likely to explain a given data set can be placed on a firm theoretical foundation using Bayesian statistics. Within this framework, and using various mathematical and algorithmic approximations, the AutoClass system searches for the most probable classifications, automatically choosing the number of classes and complexity of class descriptions. A simpler version of AutoClass has been applied to many large real data sets, have discovered new independently-verified phenomena, and have been released as a robust software package. Recent extensions allow attributes to be selectively correlated within particular classes, and allow classes to inherit, or share, model parameters through a class hierarchy. In this paper we summarize the mathematical foundations of Autoclass.

## 1 Introduction

The task of *supervised* classification - i.e., learning to predict class memberships of test cases given labeled training cases - is a familiar machine learning problem. A related problem is *unsupervised* classification, where training cases are also unlabeled. Here one tries to predict all features of new cases; the best classification is the least "surprised" by new cases. This type of classification, related to clustering, is often very useful in exploratory data analysis, where one has few preconceptions about what structures new data may hold.

We have previously developed and reported on AutoClass [Cheeseman *et al.*, 1988a; Cheeseman *et al.*, 1988b], an unsupervised classification system based on Bayesian theory. Rather than just partitioning cases, as most clustering techniques do, the Bayesian approach searches in a model space for the "best" class descriptions. A best classification optimally trades off predictive accuracy against the complexity of the classes, and so does not "overfit" the data. Such classes are also "fuzzy"; instead of each case being assigned to a class, a case has a probability of being a member of each of the different classes.

Autoclass III, the most recent released version, combines real and discrete data, allows some data to be missing, and automatically chooses the number of classes from first principles. Extensive testing has indicated that it generally produces significant and useful results, but is primarily limited by the simplicity of the models it uses, rather than, for example, inadequate search heuristics. AutoClass III assumes that all attributes are relevant, that they are independent of each other within each class, and that classes are mutually exclusive. Recent extensions, embodied in Autoclass IV, let us relax two of these assumptions, allowing attributes to be selectively correlated and to have more or less relevance via a class hierarchy.

This paper summarizes the mathematical foundations of AutoClass, beginning with the Bayesian theory of learning, and then applying it to increasingly complex classification problems, from various single class models up to hierarchical class mixtures. For each problem, we describe our assumptions in words and mathematics, and then give the resulting evaluation and estimation functions for comparing models and making predictions. The derivations of these results from these assumptions, however, are not given.

## 2 Bayesian Learning

Bayesian theory gives a mathematical calculus of degrees of belief, describing what it means for beliefs to be consistent and how they should change with evidence. This section briefly reviews that theory, describes an approach to making it tractable, and comments on the resulting tradeoffs. In general, a Bayesian agent uses a single real number to describe its degree of belief in each proposition of interest. This assumption, together with some other assumptions about how evidence should affect beliefs, leads to the standard probability axioms. This result was originally proved by Cox [Cox, 1946] and has been reformulated for an AI audience [Heckerman, 1990]. We now describe this theory.

### 2.1 Theory

Let  $E$  denote some evidence that is known or could potentially be known to an agent; let  $H$  denote a hypothesis specifying that the world is in some particular state; and let the sets of possible evidence  $E$  and possible states of the world  $H$  each be mutually exclusive and exhaustive sets. For example, if we had a coin that might be

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two-headed the possible states of the world might be "ordinary coin", "two-headed coin". If we were to toss it once the possible evidence would be "lands heads", "lands tails".

In general,  $P(ab|cd)$  denotes a real number describing an agent's degree of belief in the conjunction of propositions  $a$  and  $b$ , conditional on the assumption that propositions  $c$  and  $d$  are true. The propositions on either side of the conditioning bar "|" can be arbitrary Boolean expressions. More specifically,  $\pi(H)$  is a "prior" describing the agent's belief in  $H$  before, or in the absence of, seeing evidence  $E$ ,  $\pi(H|E)$  is a "posterior" describing the agent's belief after observing some particular evidence  $E$ , and  $L(E|H)$  is a "likelihood" embodying the agent's theory of how likely it would be to see each possible evidence combination  $E$  in each possible world  $H$ .

To be consistent, beliefs must be non-negative,  $0 \leq P(a|b) \leq 1$ , and normalized, so that  $\sum_H \pi(H) = 1$  and  $\sum_E L(E|H) = 1$ . That is, the agent is sure that the world is in *some* state and that some evidence will be observed. The likelihood and the prior together give a "joint" probability  $J(EH) \equiv L(E|H)\pi(H)$  of both  $E$  and  $H$ . Normalizing the joint gives Bayes' rule, which tells how beliefs should change with evidence;

$$\pi(H|E) = \frac{J(EH)}{\sum_H J(EH)} = \frac{L(E|H)\pi(H)}{\sum_H L(E|H)\pi(H)}.$$

When the set of possible  $H$ s is continuous, the prior  $\pi(H)$  becomes a differential  $d\pi(H)$ , and the sums over  $H$  are replaced by integrals. Similarly, continuous  $E$ s have a differential likelihood  $dL(E|H)$ , though any real evidence  $\Delta E$  will have a finite probability  $\Delta L(E|H) \approx dL(E|H) \frac{\Delta E}{dE}$ .

In theory, all an agent needs to do in any given situation is to choose a set of states  $H$ , an associated likelihood function describing what evidence is expected to be observed in those states, a set of prior expectations on the states, and then collect some relevant evidence. Bayes' rule then specifies the appropriate posterior beliefs about the state of the world, which can be used to answer most questions of interest. An agent can combine these posterior beliefs with its utility over states  $U(H)$ , which says how much it prefers each possible state, to choose an action  $A$  which maximizes its expected utility

$$EU(A) = \sum_H U(H)\pi(H|EA).$$

## 2.2 Practice

In practice this theory can be difficult to apply, as the sums and integrals involved are often mathematically intractable. So one must use approximations. Here is our approach.

Rather than consider all possible *states* of the world, we focus on some smaller space of *models*, and do all of our analysis conditional on an assumption  $S$  that the world really is described by one of the models in our space. As with most modeling, this assumption is almost certainly false, but it makes the analysis tractable. With time and effort we can make our models more complex, expanding our model space in order to reduce the effect of this simplification.

The parameters which specify a particular model are split into two sets. First, a set of discrete parameters  $T$  describe the general form of the model, usually by specifying some functional form for the likelihood function. For example,  $T$  might specify whether two variables are correlated or not, or how many classes are present in a classification. Second, free variables in this general form, such as the magnitude of the correlation or the relative sizes of the classes, constitute the remaining continuous model parameters  $V$ .

We generally prefer a likelihood<sup>1</sup>  $L(E|VTS)$  which is mathematically simple and yet still embodies the kinds of complexity we believe to be relevant.

Similarly, we prefer a simple prior distribution  $d\pi(VT|S)$  over this model space, allowing the resulting  $V$  integrals, described below, to be at least approximated. A prior that predicts the different parameters in  $V$  independently, through a product of terms for each different parameter, often helps. We also prefer the prior to be as broad and uninformative as possible, so our software can be used in many different problem contexts, though in principal we could add specific domain knowledge through an appropriate prior. Finally we prefer a prior that gives nearly equal weight to different levels of model complexity, resulting in a "significance test". Adding more parameters to a model then induces a cost, which must be paid for by a significantly better fit to the data before the more complex model is preferred.

Sometimes the integrable priors are not broad enough, containing meta-parameters which specify some part of model space to focus on, even though we have no prior expectations about where to focus. In these cases we "cheat" and use simple statistics collected from the evidence we are going to use, to help set these priors<sup>2</sup>. For example, see Sections 4.2, 4.5.

The joint can now be written as  $dJ(EVT|S) = L(E|VTS)d\pi(VT|S)$  and, for a reasonably-complex problem, is usually a very rugged distribution in  $VT$ , with an immense number of sharp peaks distributed widely over a huge high-dimensional space. Because of this we despair of directly normalizing the joint, as required by Bayes' rule, or of communicating the detailed shape of the posterior distribution.

Instead we break the continuous  $V$  space into regions  $R$  surrounding each sharp peak, and search until we tire for combinations  $RT$  for which the "marginal" joint

$$M(ERT|S) \equiv \int_{V \in R} dJ(EVT|S)$$

is as large as possible. The best few such "models"  $RT$  are then reported, even though it is usually almost certain that more probable models remain to be found.

Each model  $RT$  is reported by describing its marginal joint  $M(ERT|S)$ , its discrete parameters  $T$ , and estimates of typical values of  $V$  in the region  $R$ , like the mean estimate of  $V$ :

$$\mathcal{E}(V|ERTS) \equiv \frac{\int_{V \in R} V dJ(EVT|S)}{M(ERT|S)}$$

<sup>1</sup>Note that when a variable like  $V$  sits in a probability expression where a proposition should be, it stands for a proposition that the variable has a particular value.

<sup>2</sup>This is cheating because the prior is supposed to be independent of evidence.

or the  $V$  for which  $dJ(EVT|S)$  is maximum in  $R$ . While these estimates are not invariant under reparameterizations of the  $V$  space, and hence depend on the syntax with which the likelihood was expressed, the peak is usually sharp enough that such differences don't matter.

Reporting only the best few models is usually justified, since the models weaker than this are usually many orders of magnitude less probable than the best one. The main reason for reporting models other than the best is to show the range of variation in the models, so that one can judge how different the better, not yet found, models might be.

The decision to stop searching for better models  $RT$  than the current best can often be made in a principled way by using estimates of how much longer it would take to find a better model, and how much better than model would be. If the fact that a data value is unknown might be informative, one can model "unknown" as just another possible (discrete) data value; otherwise the likelihood for an unknown value is just a sum over the possible known values.

To make predictions with these resulting models, a reasonable approximation is to average the answer from the best few peaks, weighted by the relative marginal joints. Almost all of the weight is usually in the best few, justifying the neglect of the rest.

### 2.3 Tradeoffs

Bayesian theory offers the advantages of being theoretically well-founded and empirically well-tested [Berger, 1985]. It offers a clear procedure whereby one can almost "turn the crank", modulo doing integrals and search, to deal with any new problem. The machinery automatically trades off the complexity of a model against its fit to the evidence. Background knowledge can be included in the input, and the output is a flexible mixture of several different "answers," with a clear and well-founded decision theory [Berger, 1985] to help one use that output.

Disadvantages include being forced to be explicit about the space of models one is searching in, though this can be good discipline. One must deal with some difficult integrals and sums, although there is a huge literature to help one here. And one must often search large spaces, though most any technique will have to do this and the joint probability provides a good local evaluation function. Finally, it is not clear how one can take the computational cost of doing a Bayesian analysis into account without a crippling infinite regress.

Some often perceived disadvantages of Bayesian analysis are really not problems in practice. Any ambiguities in choosing a prior are generally not serious, since the various possible convenient priors usually do not disagree strongly within the regions of interest. Bayesian analysis is not limited to what is traditionally considered "statistical" data, but can be applied to any space of models about how the world might be. For a general discussion of these issues, see [Cheeseman, 1990].

We will now illustrate this general approach by applying it to the problem of unsupervised classification.

## 3 Model Spaces Overview

### 3.1 Conceptual Overview

In this paper we deal only with attribute-value, not relational, data.<sup>3</sup> For example, medical cases might be described by medical forms with a standard set of entries or slots. Each slot could be filled only by elements of some known set of simple values, like numbers, colors, or blood-types. (In this paper, we will only deal with real and discrete attributes.)

We would like to explain this data as consisting of a number of classes, each of which corresponds to a differing underlying cause for the symptoms described on the form. For example, different patients might fall into classes corresponding to the different diseases they suffer from.

To do a Bayesian analysis of this, we need to make this vague notion more precise, choosing specific mathematical formulas which say how likely any particular combination of evidence would be. A natural way to do this is to say that there are a certain number of classes, that a random patient has a certain probability to come from each of them, and that the patients are distributed independently – once we know all about the underlying classes then learning about one patient doesn't help us learn what any other patient will be like.

In addition, we need to describe how each class is distributed. We need a "single class" model saying how likely any given evidence is, given that we know what class the patient comes from. Thus we build the multi-class model space from some other pre-existing model space, which can be arbitrarily complex. (In fact, much of this paper will be spend describing various single class models.) In general, the more complex each class can be, the less of a need there is to invoke multiple classes to explain the variation in the data.

The simplest way to build a single-class model is to predict each attribute independently, i.e., build it from attribute-specific models. A class has a distribution for each attribute and, if you know the class of a case, learning the values of one attribute doesn't help you predict the value of any other attributes. For real attributes one can use a standard normal distribution, characterized by some specific mean and a variance around that mean. For discrete attributes one can use the standard multinomial distribution, characterized by a specific probability for each possible discrete value.

Up to this point we have described the model space of Autoclass III. Autoclass IV goes beyond this by introducing correlation and inheritance. Correlation is introduced by removing the assumption that attributes are independent within each class. The simplest way to do this is to let all real attributes covary, and let all discrete attributes covary. The standard way for real attributes to covary is the multivariate normal, which basically says that there is some other set of attributes one could define, as linear combinations of the attributes given, which vary independently according to normal distributions. A simple way to let discrete attributes covary is to define one super-attribute whose possible values are all possible

<sup>3</sup>Nothing in principle prevents a Bayesian analysis of more complex model spaces that predict relational data.

combinations of the values of the attributes given.

If there are many attributes, the above ways to add correlation introduce a great many parameters in the models, making them very complex and, under the usual priors, much less preferable than simpler independent models. What we really want are simpler models which only allow partial covariance. About the simplest way to do this is to say that, for a given class, the attributes clump together in blocks of inter-related attributes. All the attributes in a block covary with each other, but not with the attributes in other blocks. Thus we can build a block model space from the covariant model spaces.

Even this simpler form of covariance introduces more parameters than the independent case, and when each class must have its own set of parameters, multiple classes are penalized more strongly. Attributes which are irrelevant to the whole classification, like a medical patient's favorite color, can be particularly costly. To reduce this cost, one can allow classes to share the specification of parameters associated with some of their independent blocks. Irrelevant attributes can then be shared by all classes at a minimum cost.

Rather than allow arbitrary combinations of classes to share blocks, it is simpler to organize the classes as leaves of a tree. Each block can be placed at some node in this tree, to be shared by all the leaves below that node. In this way different attributes can be explained at different levels of an abstraction hierarchy. For medical patients the tree might have "viral infections" near the root, predicting fevers, and some more specific viral disease near the leaves, predicting more disease specific symptoms. Irrelevant attributes like favorite-color would go at the root.

### 3.2 Notation Summary

For all the models to be considered in this paper, the evidence  $E$  will consist of a set of  $I$  cases, an associated set  $\mathcal{K}$  of attributes, of size<sup>4</sup>  $K$ , and case attribute values  $X_{ik}$ , which can include "unknown." For example, medical case number 8, described as (age = 23, blood-type =  $A$ , ...) would have  $X_{8,1} = 23$ ,  $X_{8,2} = A$ , etc.

In the next two sections we will describe applications of Bayesian learning theory to various kinds of models which could explain this evidence, beginning with simple model spaces and building more complex spaces from them. We begin with a single class. First, a single attribute is considered, then multiple independent attributes, then fully covariant attributes, and finally selective covariance. In the next section we combine these single classes into class mixtures. Table 1 gives an overview of the various spaces.

For each space  $S$  we will describe the continuous parameters  $V$ , any discrete model parameters  $T$ , normalized likelihoods  $dL(E|VTS)$ , and priors  $d\pi(VT|S)$ . Most spaces have no discrete parameters  $T$ , and only one region  $R$ , allowing us to usually ignore these parameters. Approximations to the resulting marginals  $M(ERT|S)$  and estimates  $\mathcal{E}(V|ERTS)$  will be given, but not derived. These will often be given in terms of general functions  $F$ , so that they may be reused later on. As ap-

<sup>4</sup>Note we use script letters like  $\mathcal{K}$  for sets, and matching ordinary letters  $K$  to denote their size.

propriate, comments will be made about algorithms and computational complexity. All of the likelihood functions considered here assume the cases are independent, i.e.,

$$L(E|VTS) = \prod_i L(E_i|VTS)$$

so we need only give  $L(E_i|VTS)$  for each space, where  $E_i \equiv \{X_{i1}, X_{i2}, X_{i3}, \dots, X_{iK}\}$ .

## 4 Single Class Models

### 4.1 Single Discrete Attribute - $S_{D1}$

A discrete attribute  $k$  allows only a finite number of possible values  $l \in [1, 2, \dots, L]$  for any  $X_i$ . "Unknown" is usually treated here as just another possible value. A set of independent coin tosses, for example, might have  $L = 3$  with  $l_1 = \text{heads}$ ,  $l_2 = \text{tails}$ , and  $l_3 = \text{"unknown"}$ . We make the assumption  $S_{D1}$  that there is only one discrete attribute, and that the only parameters are the continuous parameters  $V = q_1 \dots q_L$  consisting of the likelihoods  $L(X_i|V S_{D1}) = q_{(l=X_i)}$  for each possible value  $l$ . In the coin example,  $q_1 = .7$  would say that the coin was so "unbalanced" that it has a 70 percent chance of coming up heads each time.

There are only  $L - 1$  free parameters since normalization requires  $\sum_l q_l = 1$ . For this likelihood, all that matters from the data are the number of cases with each value<sup>5</sup>  $I_l = \sum_i \delta_{X_i, l}$ . In the coin example,  $I_1$  would be the number of heads. Such sums are called "sufficient statistics" since they summarize all the information relevant to a model.

We choose a prior

$$d\pi(V|S_{D1}) = dB(q_1 \dots q_L|L) \equiv \frac{\Gamma(aL)}{\Gamma(a)^L} \prod_i q_i^{a-1} dq_i$$

which for  $a > 0$  is a special case of a beta distribution [Berger, 1985] ( $\Gamma(y)$  is the Gamma function [Spiegel, 1968]). This formula is parameterized by  $a$ , a "hyperparameter" which can be set to different values to specify different priors. Here we set  $a = 1/L$ . This simple problem has only one maximum, whose marginal is given by

$$M(E|S_{D1}) = F_1(I_1, \dots, I_L, I, L) \equiv \frac{\Gamma(aL) \prod_l \Gamma(I_l + a)}{\Gamma(aL + I) \Gamma(a)^L}$$

We have abstracted the function  $F_1$ , so we can refer to it later. The prior above was chosen because it has a form similar to the likelihood (and is therefore a "conjugate" prior), and to make the following mean estimate of  $q_l$  particularly simple

$$\mathcal{E}(q_l|E S_{D1}) = F_2(I_l, I, L) \equiv \frac{I_l + a}{I + aL} = \frac{I_l + \frac{1}{L}}{I + 1}$$

for  $a = 1/L$ .  $F_2$  is also abstracted out for use later. Note that while  $F_2(I_l, I, L)$  is very similar to the classical estimate of  $\frac{I_l}{I}$ ,  $F_2$  is defined even when  $I = 0$ . Using a hash table, these results can be computed in order  $I$  numerical steps, independent of  $L$ .

<sup>5</sup>Note that  $\delta_{uv}$  denotes 1 when  $u = v$  and 0 otherwise.

Space	Description	$V$	$T$	$R$	Subspaces	Compute Time
$S_{D1}$	Single Discrete	$q_l$				$I$
$S_{R1}$	Single Real	$\mu\sigma$				$I$
$S_I$	Independent Attrs	$V_k$			$S_1 \equiv S_{D1}$ or $S_{R1}$	$IK$
$S_D$	Covariant Discrete	$q_{l_1 l_2 \dots}$				$IK$
$S_R$	Covariant Real	$\mu_k \Sigma_{kk'}$				$(I+K)K^2$
$S_V$	Block Covariance	$V_b$	$BK_b$		$S_B \equiv S_D$ or $S_R$	$NK(I\bar{K}_b + K_b^2)$
$S_M$	Flat Class Mixture	$\alpha_c V_c$	$C$	$R$	$S_C \equiv S_I$ or $S_V$	$NK\bar{C}(I\bar{K}_b + K_b^2)$
$S_H$	Tree Class Mixture	$\alpha_c V_c$	$J_c K_c T_c$	$R$	$S_C \equiv S_I$ or $S_V$	$NK\bar{C}(I\bar{K}_b + K_b^2)$

Table 1: Model Spaces

## 4.2 Single Real Attribute - $S_{R1}$

Real attribute values  $X_i$  specify a small range of the real line, with a center  $x_i$  and a precision,  $\Delta x_i$ , assumed to be much smaller than other scales of interest. For example, someone's weight might be measured as  $70 \pm 1$  kilograms. For scalar attributes, which can only be positive, like weight, it is best to use the logarithm of that variable [Aitchison and Brown, 1957].

For  $S_{R1}$ , where there is only one real attribute, we assume the standard normal distribution, where the sufficient statistics are the data mean  $\bar{x} = \frac{1}{I} \sum_i x_i$ , the geometric mean precision  $\widehat{\Delta x} = (\prod_i \Delta x_i)^{\frac{1}{I}}$  and the standard deviation  $s$  given by  $s^2 = \frac{1}{I} \sum_i (x_i - \bar{x})^2$ .  $V$  consists of a model mean  $\mu$  and deviation  $\sigma$ , and the likelihood is given by the standard normal distribution.

$$dL(x_i | VS_{R1}) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2}(\frac{x_i - \mu}{\sigma})^2} dx_i.$$

For example, people's weight might be distributed with a mean of 80 kilograms and a deviation of 15. Since all real data have a finite width, we replace  $dx$  with  $\Delta x$  to approximate the likelihood  $\Delta L(X_i | VS_{R1}) = \int_{\Delta x} dL(x_i | VS_{R1}) \cong \frac{\Delta x}{dx} dL(x_i | VS_{R1})$ .

As usual, we choose priors that treat the parameters in  $V$  independently.

$$d\pi(V | S_{R1}) = d\pi(\mu | S_{R1}) d\pi(\sigma | S_{R1})$$

We choose a prior on the mean to be flat in the range of the data,

$$d\pi(\mu | S_{R1}) = dR(\mu | \mu^+, \mu^-)$$

where  $\mu^+ = \max x_i$ ,  $\mu^- = \min x_i$ , by using the general uniform distribution

$$dR(y | y^+, y^-) \equiv \frac{dy}{y^+ - y^-} \text{ for } y \in [y^-, y^+].$$

A flat prior is preferable because it is non-informative, but note that in order to make it normalizable we must cheat and use information from the data to cut it off at some point. In the single attribute case, we can similarly choose a flat prior in  $\log(\sigma)$ .

$$d\pi(\sigma | S_{R1}) = dR(\log(\sigma) | \log(\Delta\mu), \log(\min \Delta x_i))$$

where  $\Delta\mu = \mu^+ - \mu^-$ . The posterior again has just one peak, so there is only one region  $R$ , and the resulting marginal is

$$M(E | S_{R1}) = \frac{\sqrt{\pi} \Gamma(\frac{I-1}{2})}{2} \frac{1}{(\pi I)^{\frac{1}{2}} \log(\Delta\mu / \min \Delta x_i)} \frac{\widehat{\Delta x}^I}{s^{I-1} \Delta\mu}.$$

Note that this joint is dimensionless. The estimates are simply  $\mathcal{E}(\mu | ES_{R1}) = \bar{x}$ , and  $\mathcal{E}(\sigma | E) = \sqrt{\frac{I}{I+1}} s$ . Computation here takes order  $I$  steps, used to compute the sufficient statistics.

## 4.3 Independent Attributes - $S_I$

We now introduce some notation for collecting sets of indexed terms like  $X_{ik}$ . A single such term inside a  $\{\}$  will denote the set of all such indexed terms collected across all of the indices, like  $i$  and  $k$  in  $E = \{X_{ik}\} \equiv \{X_{ik} \text{ such that } i \in [1, \dots, I], k \in \mathcal{K}\}$ . To collect across only some of the indices we use  $\bigcup_k$  as in  $E_i = \bigcup_k X_{ik} \equiv \{X_{i1}, X_{i2}, \dots\}$ , all the evidence for a single case  $i$ .

The simplest way to deal with cases having multiple attributes is to assume  $S_I$  that they are all independent, i.e., treating each attribute as if it were a separate problem. In this case, the parameter set  $V$  partitions into parameter sets  $V_k = \bigcup_{i_k} q_{i_k}$  or  $[\mu_k, \sigma_k]$ , depending on whether that  $k$  is discrete or real. The likelihood, prior, and joint for multiple attributes are all simple products of the results above for one attribute:  $S_1 = S_{D1}$  or  $S_{R1}$  — i.e.,

$$L(E_i | VS_I) = \prod_k L(X_{ik} | V_k S_1),$$

$$d\pi(V | S_I) = \prod_k d\pi(V_k | S_1),$$

and

$$M(E | S_I) = \prod_k J(E(k) | S_1)$$

where  $E(k) \equiv \bigcup_i X_{ik}$ , all the evidence associated with attribute  $k$ . The estimates  $\mathcal{E}(V_k | ES_I) = \mathcal{E}(V_k | E(k) S_1)$  are exactly the same. Computation takes order  $IK$  steps here.

## 4.4 Fully Covariant Discreted - $S_D$

A model space  $S_D$  which allows a set  $\mathcal{K}$  of discrete attributes to fully covary (i.e, contribute to a likelihood in non-trivial combinations) can be obtained by treating all combinations of base attribute values as particular values of one super attribute, which then has  $L' = \prod_k L_k$  values — so  $L'$  can be a very large number!  $V$  consists

of terms like  $q_{l_1 l_2 \dots l_K}$ , indexed by all the attributes.  $I$  generalizes to

$$I_{l_1 l_2 \dots l_K} = \sum_i \prod_k \delta_{x_{ik} l_k}.$$

Given this transformation, the likelihoods, etc. look the same as before:

$$L(E_i | V S_D) = q_{l_1 l_2 \dots l_K},$$

where each  $l_k = X_{ik}$ ,

$$d\pi(V | S_D) = dB(\{q_{l_1 l_2 \dots l_K}\} | L'),$$

$$M(E | S_D) = F_1(\{I_{l_1 l_2 \dots l_K}\}, I, L'),$$

and <sup>6</sup>

$$\mathcal{E}(q_{l_1 l_2 \dots l_K} | E S_D) = F_2(I_{l_1 l_2 \dots l_K}, I, L')$$

Computation takes order  $IK$  steps here. This model could, for example, use a single combined hair-color eye-color attribute to allow a correlation between people being blond and blue-eyed.

#### 4.5 Fully Covariant Reals - $S_R$

If we assume  $S_R$  that a set  $\mathcal{K}$  of real-valued attributes follow the multivariate normal distribution, we replace the  $\sigma_k^2$  above with a model covariance matrix  $\Sigma_{kk'}$  and  $s_k^2$  with a data covariance matrix

$$S_{kk'} = \frac{1}{I} \sum_i (x_{ik} - \bar{x}_k)(x_{ik'} - \bar{x}_{k'})$$

The  $\Sigma_{kk'}$  must be symmetric, with  $\Sigma_{kk'} = \Sigma_{k'k}$ , and "positive definite", satisfying  $\sum_{kk'} y_k \Sigma_{kk'} y_{k'} > 0$  for any vector  $y_k$ . The likelihood for a set of attributes  $\mathcal{K}$  is<sup>7</sup>

$$\begin{aligned} dL(E_i | V S_R) &= dN(E_i, \{\mu_k\}, \{\Sigma_{kk'}\}, K) \\ &\equiv \frac{e^{-\frac{1}{2} \sum_{kk'} (x_k - \mu_k) \Sigma_{kk'}^{-1} (x_{k'} - \mu_{k'})}}{(2\pi)^{\frac{K}{2}} |\Sigma_{kk'}|^{-\frac{1}{2}}} \prod_k dx_k \end{aligned}$$

is the multivariate normal in  $K$  dimensions.

As before, we choose a prior that takes the means to be independent of each other, and independent of the covariance

$$d\pi(V | S_R) = d\pi(\{\Sigma_{kk'}\} | S_R) \prod_k d\pi(\mu_k | S_{R1}),$$

so the estimates of the means remain the same,  $E(\mu_k | E S_R) = \bar{x}_k$ . We choose the prior on  $\Sigma_{kk'}$  to use an inverse Wishart distribution [Mardia *et al.*, 1979]

$$d\pi(\{\Sigma_{kk'}\} | S_R) = d\mathcal{W}_K^{\text{inv}}(\{\Sigma_{kk'}\} | \{G_{kk'}\}, h) \equiv$$

$$\frac{|G_{kk'}|^{-\frac{h}{2}} |\Sigma_{kk'}|^{-\frac{h-K-1}{2}} e^{-\frac{1}{2} \sum_{kk'} \Sigma_{kk'}^{\text{inv}} G_{kk'}}}{2^{\frac{Kh}{2}} \pi^{\frac{K(K-1)}{4}} \prod_a^K \Gamma(\frac{h+1-a}{2})} \prod_{k \leq k'}^K d\Sigma_{kk'}$$

which is normalized (integrates to 1) for  $h \geq K$  and  $\Sigma_{kk'}$  symmetric positive definite. This is a "conjugate" prior, meaning that it makes the resulting posterior  $d\pi(\{\Sigma_{kk'}\} | E S_R)$  take the same mathematical form

<sup>6</sup>  $F_1$  and  $F_2$  are defined on page 4.

<sup>7</sup>  $\Sigma_{ab}^{\text{inv}}$  denotes the matrix inverse of  $\Sigma_{ab}$  satisfying  $\sum_b \Sigma_{ab}^{\text{inv}} \Sigma_{bc} = \delta_{ac}$ , and  $|\Sigma_{ab}|$  denotes components of the matrix determinant of  $\{\Sigma_{ab}\}$ .

as the prior. This choice makes the resulting integrals manageable, but requires us to choose an  $h$  and all the components of  $G_{kk'}$ . We choose  $h = K$  to make the prior as broad as possible, and for  $G_{kk'}$  we "cheat" and choose  $G_{kk'} = S_{kk'} \delta_{kk'}$ , in order to avoid overly distorting the resulting marginal

$$M(E | S_R) = \frac{\prod_a^K \frac{\Gamma(\frac{I+h-a}{2})}{\Gamma(\frac{I+h-a}{2})}}{I^{\frac{K}{2}} \pi^{\frac{K(K-1)}{2}}} \frac{|G_{kk'}|^{\frac{h}{2}}}{|S_{kk'} + G_{kk'}|^{\frac{I+h-1}{2}}} \prod_k^K \frac{\widehat{\Delta x_k}^I}{\Delta \mu_k}$$

and estimates

$$E(\Sigma_{kk'} | E S_R) = \frac{I S_{kk'} + G_{kk'}}{I + h - K - 2} = \frac{I + \delta_{kk'}}{I - 2} S_{kk'}.$$

If we choose  $G_{kk'}$  too large it dominates the estimates, and if  $G_{kk'}$  is too small the marginal is too small. The compromise above should only over estimate the marginal somewhat, since it in effect pretends to have seen previous data which agrees with the data given. Note that the estimates are undefined unless  $I > 2$ . Computation here takes order  $(I + K)K^2$  steps. At present, we lack a satisfactory way to approximate the above marginal when some values are unknown.

#### 4.6 Block Covariance - $S_V$

Rather than just having either full independence or full dependence of attributes, we prefer a model space  $S_V$  where some combinations of attributes may covary while others remain independent. This allows us to avoid paying the cost of specifying covariance parameters when they cannot buy us a significantly better fit to the data.

We partition the attributes  $\mathcal{K}$  into  $B$  blocks  $\mathcal{K}_b$ , with full covariance within each block and full independence between blocks. Since we presently lack a model allowing different types of attributes to covary, all the attributes in a block must be of the same type. Thus real and discrete may not mutually covary.

We are away of other models of partial dependence, such as the trees of Chow and Liu described in [Pearl, 1988], but choose this approach because it includes the limiting cases of full dependence and full independence.

The evidence  $E$  partitions block-wise into  $E(\mathcal{K}_b)$  (using  $E_i(\mathcal{K}) \equiv \bigcup_{k \in \mathcal{K}} X_{ik}$  and  $E(\mathcal{K}) \equiv \{E_i(\mathcal{K})\}$ ), each with its own sufficient statistics; and the parameters  $V$  partition into parameters  $V_b = \{q_{l_1 l_2 \dots l_K}\}$  or  $\{[\Sigma_{kk'}], \{\mu_k\}\}$ . Each block is treated as a different problem, except that we now also have discrete parameters  $T$  to specify which attributes covary, by specifying  $B$  blocks and  $\{\mathcal{K}_b\}$  attributes in each block. Thus the likelihood

$$L(E_i | V T S_V) = \prod_b^B L(E_i(\mathcal{K}_b) | V_b S_B)$$

is a simple product of block terms  $S_B = S_D$  or  $S_R$  assuming full covariance within each block, and the estimates  $\mathcal{E}(V_b | E T S_V) = \mathcal{E}(V_b | E(\mathcal{K}_b) S_B)$  are the same as before.

We choose a prior which predicts the block structure  $B\{\mathcal{K}_b\}$  independently of the parameters  $V_b$  within each independent block

$$d\pi(V T | S_V) = \pi(B\{\mathcal{K}_b\} | S_V) \prod_b d\pi(V_b | S_B)$$



which results in a similarly decomposed marginal

$$M(ET|S_V) = \pi(B\{\mathcal{K}_b\}|S_V) \prod_b M(E(\mathcal{K}_b)|S_B).$$

We choose a block structure prior

$$\pi(B\{\mathcal{K}_b\}|S_V) = 1/K_R Z(K_R, B_R) K_D Z(K_D, B_D),$$

where  $\mathcal{K}_R$  is the set of real attributes and  $B_R$  is the number of real blocks (and similarly for  $\mathcal{K}_D$  and  $B_D$ ). This says that it is equally likely that there will be one or two or three, etc. blocks, and, given the number of blocks, each possible way to group attributes is equally likely. This is normalized using  $Z(A, U)$ , given by

$$Z(A, U) \equiv \sum_{u=1}^U (-1)^{u-1} \frac{(U-u+1)^A}{(U-u+1)!(u-1)!},$$

which gives the number of ways one can partition a set with  $A$  elements into  $U$  subsets. This prior prefers the special cases of full covariance and full independence, since there are fewer ways to make these block combinations. For example, in comparing the hypothesis that each attribute is in a separate block (i.e., all independent) with the hypothesis that only one particular pair of attributes covary together in a block of size two, this prior will penalize the covariance hypothesis in proportion to the number of such pairs possible. Thus this prior includes a "significance test", so that a covariance hypothesis will only be chosen if the added fit to the data from the extra covariance is enough to overcome this penalty.

Computation here takes order  $NK(\overline{IK}_b + \overline{K}_b^2)$  steps, where  $N$  is the number of search trials done before quitting, which would be around  $(K-1)!$  for a complete search of the space.  $\overline{K}_b$  is an average, over both the search trials and the attributes, of the block size of real attributes (and unity for discrete attributes).

## 5 Class Mixtures

### 5.1 Flat Mixtures - $S_M$

The above model spaces  $S_C = S_V$  or  $S_I$  can be thought of as describing a single class, and so can be extended by considering a space  $S_M$  of simple mixtures of such classes [D.M. Titterton *et al.*, 1985]. Figure 1 shows how this model, with  $S_C = S_I$ , can fit a set of artificial real-valued data in five dimensions.

In this model space the likelihood

$$L(E_i|VTS_M) = \sum_c \alpha_c L(E_i|V_c T_c S_C)$$

sums over products of "class weights"  $\alpha_c$ , that give the probability that any case would belong to class  $c$  of the  $C$  classes, and class likelihoods describing how members of each class are distributed. In the limit of large  $C$  this model space is general enough to be able to fit any distribution arbitrarily closely, and hence is "asymptotically correct".

The parameters  $T = [C, \{T_c\}]$  and  $V = \{\{\alpha_c\}, \{V_c\}\}$  combine parameters for each class and parameters describing the mixture. The prior is similarly broken down as

$$d\pi(VT|S_M) = F_3(C)C! dB(\{\alpha_c\}|C) \prod_c d\pi(V_c T_c|S_C)$$

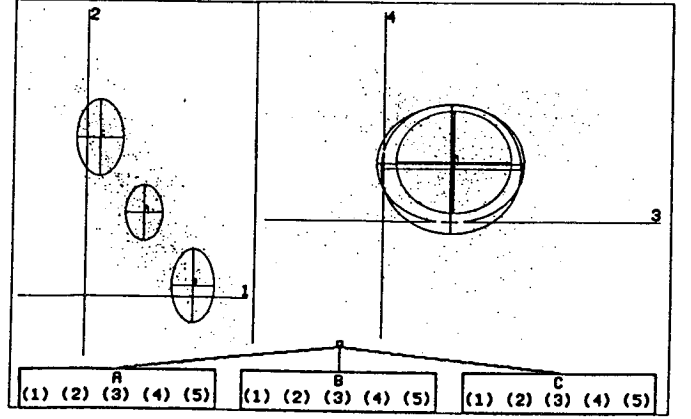


Figure 1: AutoClass III Finds Three Classes

We plot attributes 1 vs. 2, and 3 vs. 4 for an artificial data set. One  $\sigma$  deviation ovals are drawn around the centers of the three classes.

where  $F_3(C) \equiv \frac{6}{\pi^2 C^2}$  for  $C > 0$  and is just one arbitrary choice of a broad prior over integers. The  $\alpha_c$  is treated as if the choice of class were another discrete attribute, except that a  $C!$  is added because classes are not distinguishable a priori.

Except in very simple problems, the resulting joint  $dJ(EVT|S)$  has many local maxima, and so we must now focus on regions  $R$  of the  $V$  space. To find such local maxima we use the "EM" algorithm [Dempster *et al.*, 1977] which is based on the fact that at a maxima the class parameters  $V_c$  can be estimated from weighted sufficient statistics. Relative likelihood weights

$$w_{ic} = \frac{\alpha_c L(E_i|V_c T_c S_C)}{L(E_i|V T S_M)},$$

give the probability that a particular case  $i$  is a member of class  $c$ . These weights satisfy  $\sum_c w_{ic} = 1$ , since every case must really belong to one of the classes. Using these weights we can break each case into "fractional cases", assign these to their respective classes, and create new "class data"  $E^c = \bigcup_{ik} [X_{ik}, w_{ic}]$  with new weighted-class sufficient statistics obtained by using weighted sums  $\sum_i w_{ic}$  instead of sums  $\sum_i$ . For example  $I_c = \sum_i w_{ic}$ ,  $\bar{x}_{kc} = \frac{1}{I_c} \sum_i w_{ic} x_{ik}$ ,  $I_{1\dots lkc} = \sum_i w_{ic} \prod_k \delta_{x_{ik} l_k}$ , and  $\Delta x_{kc} = \prod_i \Delta x_{ik} \frac{w_{ic}}{I_c}$ . Substituting these statistics into any previous class likelihood function  $L(E|V_c T_c S_C)$  gives a weighted likelihood  $L'(E^c|V_c T_c S_C)$  and associated new estimates and marginals.

At the maxima, the weights  $w_{ic}$  should be consistent with estimates of  $V = \{\{\alpha_c, C_c\}\}$  from  $\mathcal{E}(V_c|ERS_M) = \mathcal{E}'(V_c|E^c S_C)$  and  $\mathcal{E}(\alpha_c|ERS_M) = F_2(I_c, I, C)$ . To reach a maxima we start out at a random seed and repeatedly use our current best estimates of  $V$  to compute the  $w_{ic}$ , and then use the  $w_{ic}$  to re-estimate the  $V$ , stopping when they both predict each other. Typically this takes 10 - 100 iterations. This procedure will converge from any starting point, but converges more slowly near the peak than second-order methods.

Integrating the joint in  $R$  can't be done directly because the product of a sum in the full likelihood is hard to decompose, but if we use fractional cases to approxi-

mate the likelihood

$$\begin{aligned} L(E_i|VTRS_m) &= \sum_c^C \alpha_c L(E_i|V_c T_c S_C) \\ &\cong \prod_c (\alpha_c L(E_i|V_c T_c S_C))^{w_{ic}} \end{aligned}$$

holding the  $w_{ic}$  fixed, we get an approximate joint:

$$M(ERT|S_M) \cong F_3(C)C! F_1(\{I_c\}, I, C) \prod_c M'(E^c T|S_C)$$

Our standard search procedure combines an explicit search in  $C$  with a random search in all the other parameters. Each trial begins converging from classes built around  $C$  random case pairs. The  $C$  is chosen randomly from a log-normal distribution fit to the  $C$ s of the 6–10 best trials seen so far, after trying a fixed range of  $C$ s to start. We also have developed alternative search procedures which selectively merge and split classes according to various heuristics. While these usually do better, they sometimes do much worse.

The marginal joints of the different trials generally follow a log-normal distribution, allowing us to estimate during the search how much longer it will take on average to find a better peak, and how much better it is likely to be.

In the simpler model space  $S_{MI}$  where  $S_C = S_I$  the computation is order  $NICK$ , where  $\bar{C}$  averages over the search trials.  $N$  is the number of possible peaks, out of the immense number usually present, that a computation actually examines. In the covariant space  $S_{MV}$  where  $S_C = S_V$  this becomes  $NK\bar{C}(IK_b + K_b^2)$ .

## 5.2 Class Hierarchy and Inheritance - $S_H$

The above class mixture model space  $S_M$  can be generalized to a hierarchical space  $S_H$  by replacing the above set of classes with a tree of classes. Leaves of the tree, corresponding to the previous classes, can now inherit specifications of class parameters from “higher” (closer to the root) classes. For the purposes of the parameters specified at a class, all of the classes below that class pool their weight into one big class. Parameters associated with “irrelevant” attributes are specified independently at the root. Figure 2 shows how a class tree, this time with  $S_C = S_V$ , can better fit the same data as in Figure 1. See [Hanson *et al.*, 1991] for more about this comparison.

The tree of classes has one root class  $r$ . Every other class  $c$  has one parent class  $P_c$ , and every class has  $J_c$  child classes given by  $C_{cj}$ , where the index  $j$  ranges over the children of a class. Each child class has a weight  $\alpha_{cj}$  relative to its siblings, with  $\sum_j^J \alpha_{cj} = 1$ , and an absolute weight  $\alpha_{c_j} = \alpha_{cj} \alpha_c$ , with  $\alpha_r = 1$ .

While other approaches to inheritance are possible, here each class is given an associated set of attributes  $\mathcal{K}_c$ , which it predicts independently through a likelihood  $L(E_i(\mathcal{K}_c)|V_c T_c S_C)$  and which no class above or below it predicts. To avoid having redundant trees which describe the same likelihood function, only  $\mathcal{K}_r$  can be empty, and non-leaves must have  $J_c \geq 2$ .

We need to ensure that all attributes are predicted somewhere at or above each leaf class. So we call  $\mathcal{A}_c$

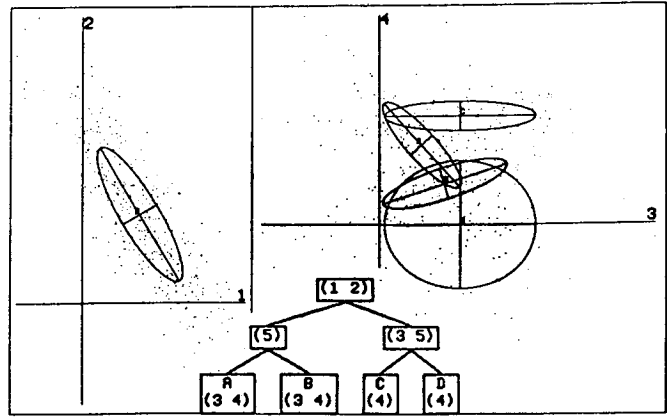


Figure 2: AutoClass IV Finds Class Tree  $\times 10^{120}$  Better Lists of attribute numbers denote covariant blocks within each class, and the ovals now indicate the leaf classes.

the set of attributes which are predicted at or below each class, start with  $\mathcal{A}_r = K$ , and then recursively partition each  $\mathcal{A}_c$  into attributes  $\mathcal{K}_c$  “kept” at that class, and hence predicted directly by it, and the remaining attributes to be predicted at or below each child  $\mathcal{A}_{C_{cj}}$ . For leaves  $\mathcal{A}_c = \mathcal{K}_c$ .

Expressed in terms of the leaves the likelihood is again a mixture:

$$L(E_i|VTS_M) = \sum_{c:J_c=0} \alpha_c \prod_{c'=c, P_c, P_{P_c}, \dots, r} L(E_i(\mathcal{K}_{c'})|V_{c'} T_{c'} S_C)$$

allowing the same EM procedure as before to find local maximas. The case weights here  $w_{ci} = \sum_j^{J_c} w_{C_{cj}i}$  (with  $w_{ri} = 1$ ) sum like in the flat mixture case and define class statistics  $E^c(\mathcal{K}_c) = \bigcup_{k \in \mathcal{K}_c, i} [X_{ik}, w_{ci}]$ .

We also choose a similar prior, though it must now specify the  $\mathcal{K}_c$  as well:

$$\begin{aligned} d\pi(VT|S_H) &= \\ \prod_c d\pi(J_c \mathcal{K}_c | \mathcal{A}_c S_H) J_c! dB \left( \bigcup_j \alpha_{cj} | J_c \right) d\pi(V_c T_c | \mathcal{K}_c S_C) \\ d\pi(J_c \mathcal{K}_c | \mathcal{A}_c S_H) &= F_3(J_c - 1) \frac{K_c! (A_c - K_c)!}{(A_c + \delta_{rc}) A_c!} \end{aligned}$$

for all subsets  $\mathcal{K}_c$  of  $\mathcal{A}_c$  of size in the range  $[1 - \delta_{cr}, A_c]$ , except that  $F_3(J_c - 1)$  is replaced by  $\delta_{0J_c}$  when  $\mathcal{A}_c = \mathcal{K}_c$ . Note that this prior is recursive, as the prior for each class depends on the what attributes have been chosen for its parent class.

This prior says that each possible number of attributes kept is equally likely, and given the number to be kept each particular combination is equally likely. This prior prefers the simpler cases of  $\mathcal{K}_c = \mathcal{A}_c$  and  $K_c = 1$  and so again offers a significance test. In comparing the hypothesis that all attributes are kept at class with a hypothesis that all but one particular attribute will be kept at that class, this prior penalizes the all-but-one hypothesis in proportion to the number of attributes that could have been kept instead.

The marginal joint becomes

$$\begin{aligned} M(ERT|S_H) &\cong \\ \prod_c d\pi(J_c \mathcal{K}_c | \mathcal{A}_c S_H) J_c! F_1 \left( \bigcup_j I_{C_{cj}}, I_c, J_c \right) M'(E^c(\mathcal{K}_c) T_c | S_C) \end{aligned}$$

and

estimates are again  $\mathcal{E}(V_c|ERS_H) = \mathcal{E}'(V_c|E^c(\mathcal{K}_c)S_C)$  and  $\mathcal{E}(\alpha_{cj}|ERS_H) = F_2(I_{cj}, I_c, J_c)$ .

In the general case of  $S_{HV}$ , where  $S_C = S_V$ , computation again takes  $NK\bar{C}(\overline{IK}_b + \overline{K}_b^2)$ , except that the  $\bar{J}$  is now also an average of, for each  $k$ , the number of classes in the hierarchy which use that  $k$  (i.e., have  $k \in \mathcal{K}_c$ ). Since this is usually less than the number of leaves, the model  $S_H$  is typically cheaper to compute than  $S_M$  for the same number of leaves.

Searching in this most complex space  $S_{HV}$  is challenging. There are a great many search dimensions where one can trade off simplicity and fit to the data, and we have only begun to explore possible heuristics. Blocks can be merged or split, classes can be merged or split, blocks can be promoted or demoted in the class tree, EM iterations can be continued farther, and one can try a random restart to seek a new peak. But even the simplest approaches to searching a more general model space seem to do better than smarter searches of simpler spaces.

## 6 Conclusion

The Bayesian approach to unsupervised classification describes each class by a likelihood function with some free parameters, and then adds in a few more parameters to describe how those classes are combined. Prior expectations on those parameters  $VT$  combine with the evidence  $E$  to produce a marginal joint  $M(ERT|S)$  which is used as an evaluation function for classifications in a region  $R$  near some local maxima of the continuous parameters  $V$  and with some choice of discrete model parameters  $T$ . This evaluation function optimally trades off the complexity of the model with its fit to the data, and is used to guide an open-ended search for the best classification.

In this paper we have applied this theory to model spaces of varying complexity in unsupervised classification. For each space we provides a likelihood, prior, marginal joint, and estimates. This should provide enough information to allow anyone to reproduce AutoClass, or to use the same evaluation functions in other contexts where these models might be relevant.

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*Principal Investigator in a Box: Version 1.2 Documentation*

MICHAEL COMPTON, SILVANO COLOMBANO, RICHARD FRAINIER, IRVING STATLER, LAURENCE YOUNG, RAJIV BHATNAGAR, NICOLAS GROLEAU, SEN-HAO LAI, PETER SZOLOVITS, CHIH-CHAO LAM, MEERA MANAHAN, JURINE ADOLF, AND KRITINA HOLDEN  
November 1990

Principal Investigator in a box is a computer system designed to help optimize the scientific results of experiments that are performed in space. The system will assist the astronaut experimenters in the collection and analysis of experimental data, recognition and pursuit of "interesting" results, optimal use of the time allocated to the experiment, and troubleshooting of the experiment apparatus. This document discusses the problems that motivate development of "PI-in-a-box", and presents a high-level system overview and a detailed description of each of the modules that comprise the current version of the system.

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*Compiling Redesign Plans and Diagnosis Rules from a Structure/Behavior Device Model*

RICHARD KELLER, CATHERIN BAUDIN, YUMI IWASAKI, PANDURANG NAYAK, AND KAZUO TANAKA  
November 1990

The current generation of expert systems is fueled by special-purpose, task-specific associational rules developed with the aid of domain experts. In many cases, the expert has distilled or compiled these so-called

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**FIA-90-12-19-01**

*Learning Classification Trees*

WRAY BUNTINE

December 1990

Algorithms for learning classification trees have had successes in artificial intelligence and statistics over many years. This paper outlines how a tree learning algorithm can be derived from Bayesian decision theory. This introduces Bayesian techniques for splitting, smoothing, and tree averaging. The splitting rule turns out to be similar to Quinlan's information gain splitting rule, while smoothing and averaging replace pruning. Comparative experiments with reimplementations of a minimum encoding approach, Quinlan's C4 [20] and Breiman et al.'s CART [4] show the full Bayesian algorithm is consistently as good, or more accurate than these other approaches though at a computational price.

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**FIA-90-12-7-01**

*Bayesian Classification Theory*

ROBIN HANSON, JOHN STUTZ, AND PETER CHEESEMAN

December 1990

The task of inferring a set of classes and class descriptions most likely to explain a given data set can be placed on a firm theoretical foundation using Bayesian statistics. Within this framework and using various mathematical and algorithmic approximations, the AutoClass system searches for the most probable classifications, automatically choosing the number of classes and complexity of class descriptions. A simpler version of AutoClass has been applied to many large real data sets, have discovered new independently-verified phenomena, and have been released as a robust software package. Recent extensions allow attributes to be selectively correlated within particular classes, and allow classes to inherit, or share, model parameters through a class hierarchy. In this paper we summarize the mathematical foundations of Autoclass.

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