Learning Bayesian Belief Network Classifiers:

Algorithms and System

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Abstract

This paper investigates the methods for learning Bayesian belief network (BN) based predictive models for classification. Our primary interests are in the unrestricted Bayesian network and Bayesian multi-net based classifiers. We present our algorithms for learning these classifiers and also the methods for fighting the overfitting problem. A natural method for feature subset selection is also studied. Using a set of standard classification problems, we empirically evaluate the performance of various BN based classifiers. The results show that the proposed BN and Bayes multi-net classifiers are competitive with (or superior to) the best known classifiers, based on both BN and other formalisms; and that the computational time for learning and using these classifiers is relatively small. We also briefly introduce our BN classifier learning system — BN PowerPredictor. We argue that BN based classifiers deserve more attention in the data mining community.

1   INTRODUCTION

Many tasks — including fault diagnosis, pattern recognition and forecasting — can be viewed as *classification*, as each requires identifying the class labels for instances, each typically described by a set of features (attributes).

Learning accurate classifiers from pre-classified data is a very active research topic in machine learning and data mining. In the past two decades, many algorithms have been developed for learning decision-tree and neural-network classifiers. While Bayesian networks

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