### Data Mining Association Analysis: Basic Concepts and Algorithms

## Lecture Notes for Chapter 6

## Introduction to Data Mining by Tan, Steinbach, Kumar

# **Association Rule Mining**

 Given a set of transactions, find rules that will predict the occurrence of an item based on the occurrences of other items in the transaction

#### **Market-Basket transactions**

TID	Items
1	Bread, Milk
2	Bread, Diaper, Beer, Eggs
3	Milk, Diaper, Beer, Coke
4	Bread, Milk, Diaper, Beer
5	Bread, Milk, Diaper, Coke

#### **Example of Association Rules**

 $\begin{aligned} & \{\text{Diaper}\} \rightarrow \{\text{Beer}\}, \\ & \{\text{Milk, Bread}\} \rightarrow \{\text{Eggs,Coke}\}, \\ & \{\text{Beer, Bread}\} \rightarrow \{\text{Milk}\}, \end{aligned}$ 

Implication means co-occurrence, not causality!

# **Definition: Frequent Itemset**

#### Itemset

- A collection of one or more items
  - Example: {Milk, Bread, Diaper}
- k-itemset
  - An itemset that contains k items
- Support count (σ)
  - Frequency of occurrence of an itemset
  - E.g.  $\sigma(\{Milk, Bread, Diaper\}) = 2$

#### Support

- Fraction of transactions that contain an itemset
- E.g.  $s({Milk, Bread, Diaper}) = 2/5$
- Frequent Itemset
  - An itemset whose support is greater than or equal to a *minsup* threshold

TID	Items
1	Bread, Milk
2	Bread, Diaper, Beer, Eggs
3	Milk, Diaper, Beer, Coke
4	Bread, Milk, Diaper, Beer
5	Bread, Milk, Diaper, Coke

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# **Definition: Association Rule**

#### • Association Rule

- An implication expression of the form  $X \rightarrow Y$ , where X and Y are itemsets
- Example: {Milk, Diaper}  $\rightarrow$  {Beer}

#### • Rule Evaluation Metrics

- Support (s)
  - Fraction of transactions that contain both X and Y
- Confidence (c)
  - Measures how often items in Y appear in transactions that contain X

TID	Items
1	Bread, Milk
2	Bread, Diaper, Beer, Eggs
3	Milk, Diaper, Beer, Coke
4	Bread, Milk, Diaper, Beer
5	Bread, Milk, Diaper, Coke

# Example: {Milk, Diaper} $\Rightarrow$ Beer $s = \frac{\sigma(\text{Milk}, \text{Diaper}, \text{Beer})}{|T|} = \frac{2}{5} = 0.4$

$$c = \frac{\sigma(\text{Milk}, \text{Diaper}, \text{Beer})}{\sigma(\text{Milk}, \text{Diaper})} = \frac{2}{3} = 0.67$$

# **Association Rule Mining Task**

- Given a set of transactions T, the goal of association rule mining is to find all rules having
  - support  $\geq$  *minsup* threshold
  - confidence ≥ *minconf* threshold
- Brute-force approach:
  - List all possible association rules
  - Compute the support and confidence for each rule
  - Prune rules that fail the *minsup* and *minconf* thresholds
  - $\Rightarrow$  Computationally prohibitive!

## **Mining Association Rules**

TID	Items
1	Bread, Milk
2	Bread, Diaper, Beer, Eggs
3	Milk, Diaper, Beer, Coke
4	Bread, Milk, Diaper, Beer
5	Bread, Milk, Diaper, Coke

#### Example of Rules:

 $\{ Milk, Diaper \} \rightarrow \{ Beer \} (s=0.4, c=0.67) \\ \{ Milk, Beer \} \rightarrow \{ Diaper \} (s=0.4, c=1.0) \\ \{ Diaper, Beer \} \rightarrow \{ Milk \} (s=0.4, c=0.67) \\ \{ Beer \} \rightarrow \{ Milk, Diaper \} (s=0.4, c=0.67) \\ \{ Diaper \} \rightarrow \{ Milk, Beer \} (s=0.4, c=0.5) \\ \{ Milk \} \rightarrow \{ Diaper, Beer \} (s=0.4, c=0.5)$ 

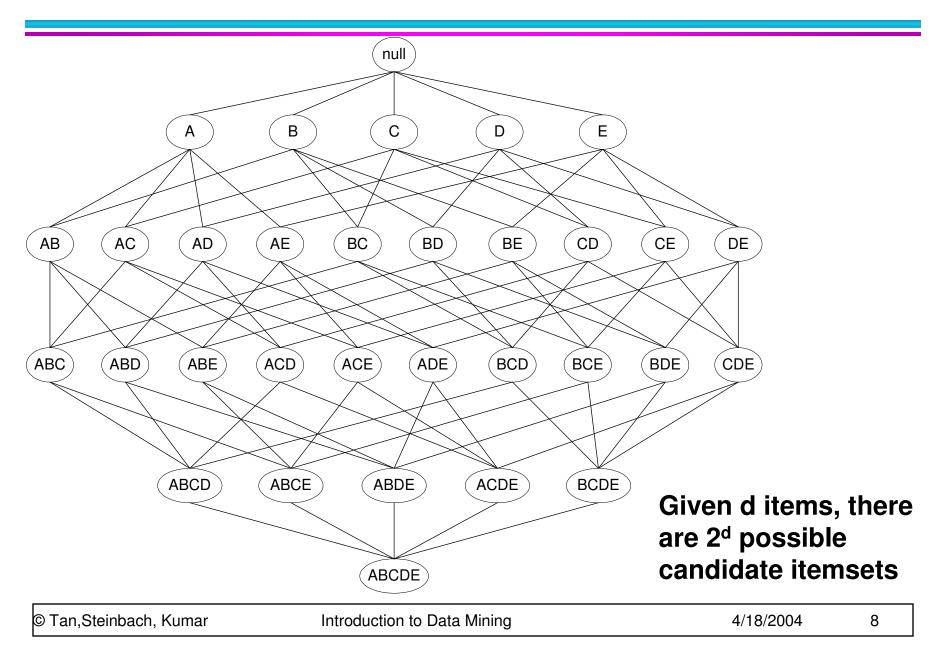
#### **Observations:**

- All the above rules are binary partitions of the same itemset: {Milk, Diaper, Beer}
- Rules originating from the same itemset have identical support but can have different confidence
- Thus, we may decouple the support and confidence requirements

## **Mining Association Rules**

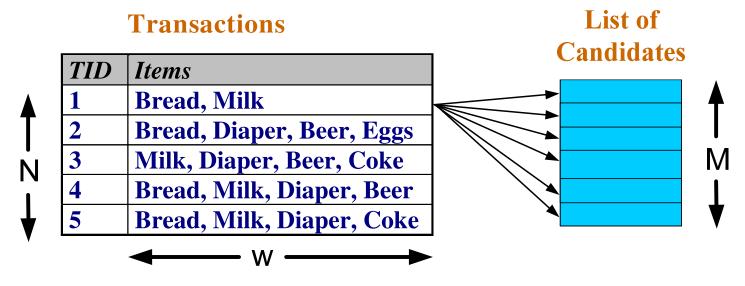
- Two-step approach:
  - 1. Frequent Itemset Generation
    - Generate all itemsets whose support  $\geq$  minsup
  - 2. Rule Generation
    - Generate high confidence rules from each frequent itemset, where each rule is a binary partitioning of a frequent itemset
- Frequent itemset generation is still computationally expensive

### **Frequent Itemset Generation**



## **Frequent Itemset Generation**

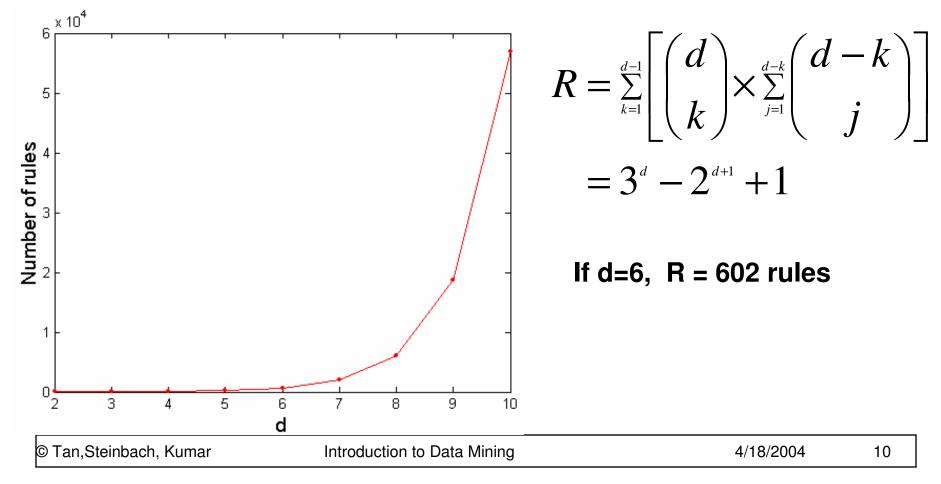
- Brute-force approach:
  - Each itemset in the lattice is a candidate frequent itemset
  - Count the support of each candidate by scanning the database



- Match each transaction against every candidate
  - Complexity ~ O(NMw) => Expensive since M = 2<sup>d</sup> !!!

## **Computational Complexity**

- Given d unique items:
  - Total number of itemsets = 2<sup>d</sup>
  - Total number of possible association rules:



## **Frequent Itemset Generation Strategies**

- Reduce the number of candidates (M)
  - Complete search: M=2<sup>d</sup>
  - Use pruning techniques to reduce M
- Reduce the number of transactions (N)
  - Reduce size of N as the size of itemset increases
  - Used by DHP and vertical-based mining algorithms
- Reduce the number of comparisons (NM)
  - Use efficient data structures to store the candidates or transactions
  - No need to match every candidate against every transaction

# **Reducing Number of Candidates**

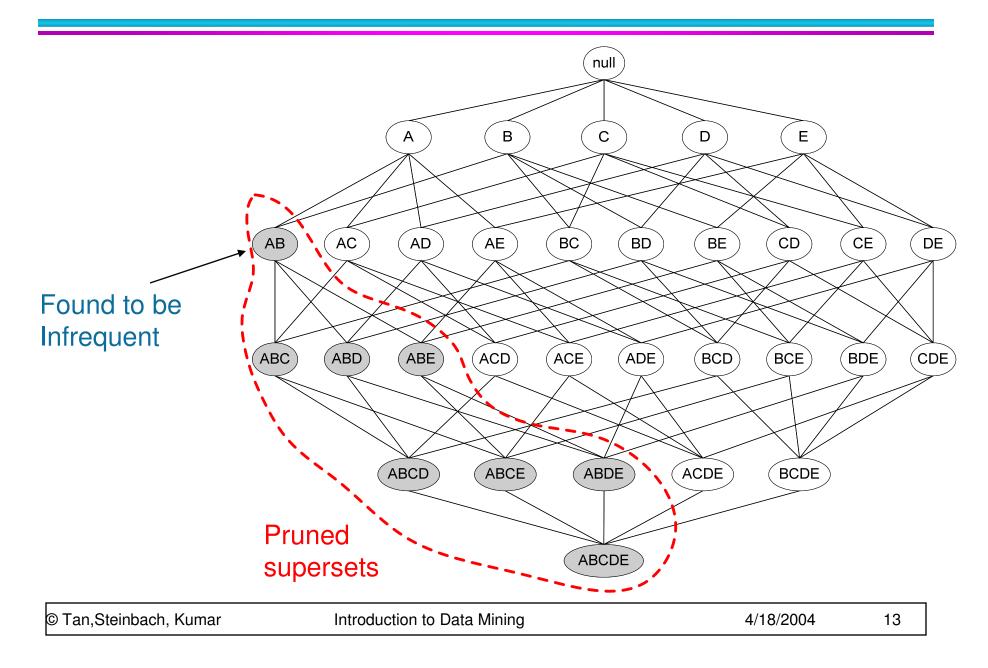
### • Apriori principle:

- If an itemset is frequent, then all of its subsets must also be frequent
- Apriori principle holds due to the following property of the support measure:

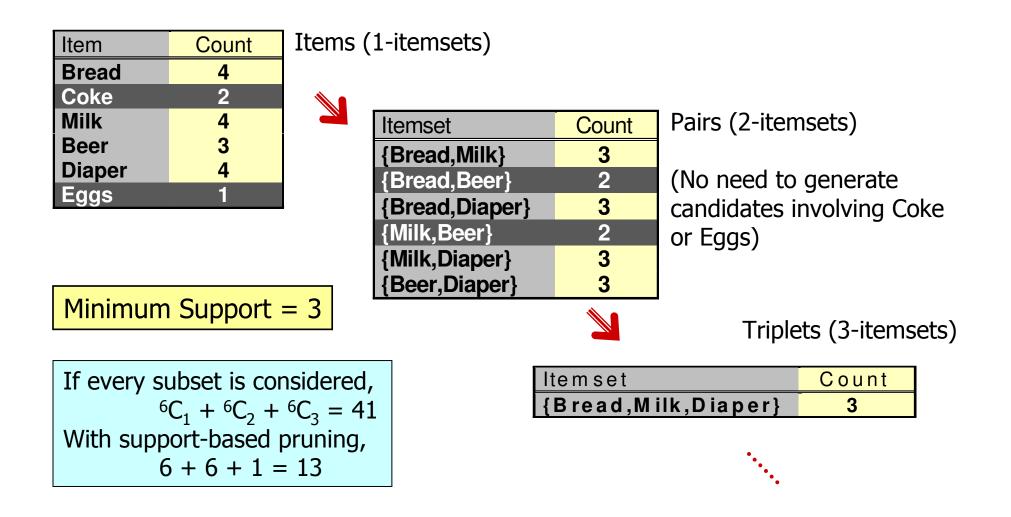
$$\forall X, Y : (X \subseteq Y) \Longrightarrow s(X) \ge s(Y)$$

- Support of an itemset never exceeds the support of its subsets
- This is known as the anti-monotone property of support

### **Illustrating Apriori Principle**



# **Illustrating Apriori Principle**



# **Apriori Algorithm**

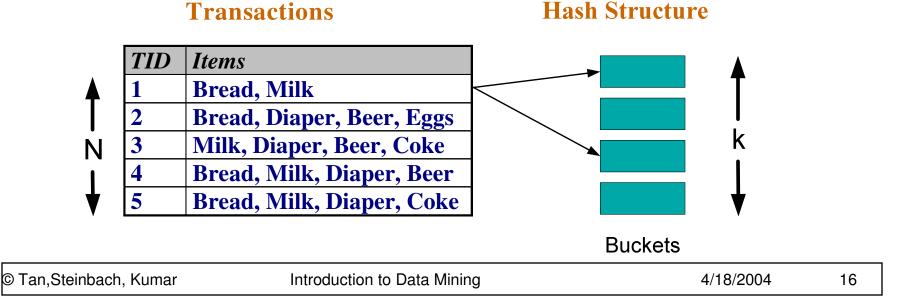
- Method:
  - Let k=1
  - Generate frequent itemsets of length 1
  - Repeat until no new frequent itemsets are identified
    - Generate length (k+1) candidate itemsets from length k frequent itemsets
    - Prune candidate itemsets containing subsets of length k that are infrequent
    - Count the support of each candidate by scanning the DB
    - Eliminate candidates that are infrequent, leaving only those that are frequent

## **Reducing Number of Comparisons**

#### • Candidate counting:

- Scan the database of transactions to determine the support of each candidate itemset
- To reduce the number of comparisons, store the candidates in a hash structure

 Instead of matching each transaction against every candidate, match it against candidates contained in the hashed buckets



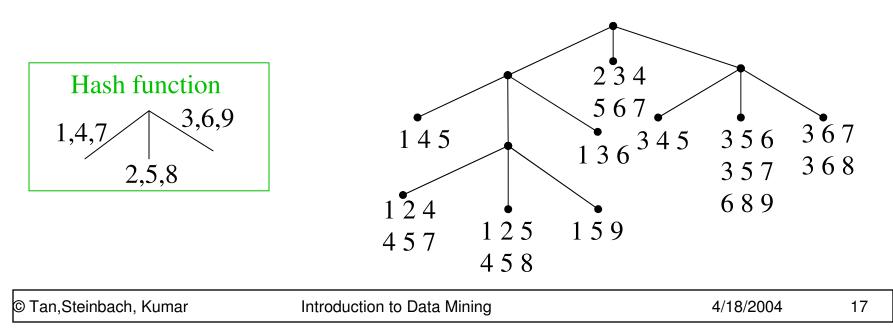
### **Generate Hash Tree**

Suppose you have 15 candidate itemsets of length 3:

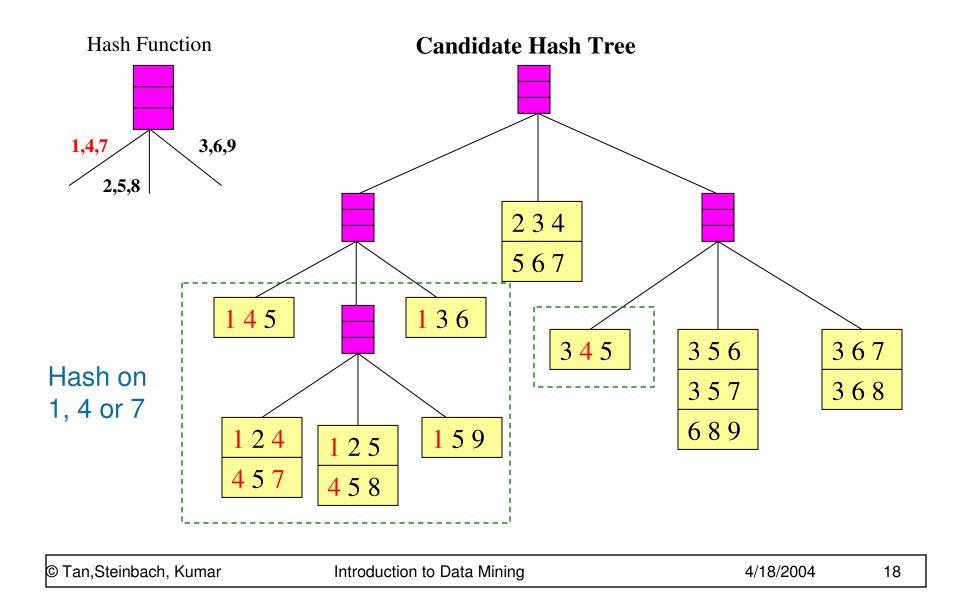
 $\{1 \ 4 \ 5\}, \{1 \ 2 \ 4\}, \{4 \ 5 \ 7\}, \{1 \ 2 \ 5\}, \{4 \ 5 \ 8\}, \{1 \ 5 \ 9\}, \{1 \ 3 \ 6\}, \{2 \ 3 \ 4\}, \{5 \ 6 \ 7\}, \{3 \ 4 \ 5\}, \{3 \ 5 \ 6\}, \{3 \ 5 \ 7\}, \{6 \ 8 \ 9\}, \{3 \ 6 \ 7\}, \{3 \ 6 \ 8\}$ 

You need:

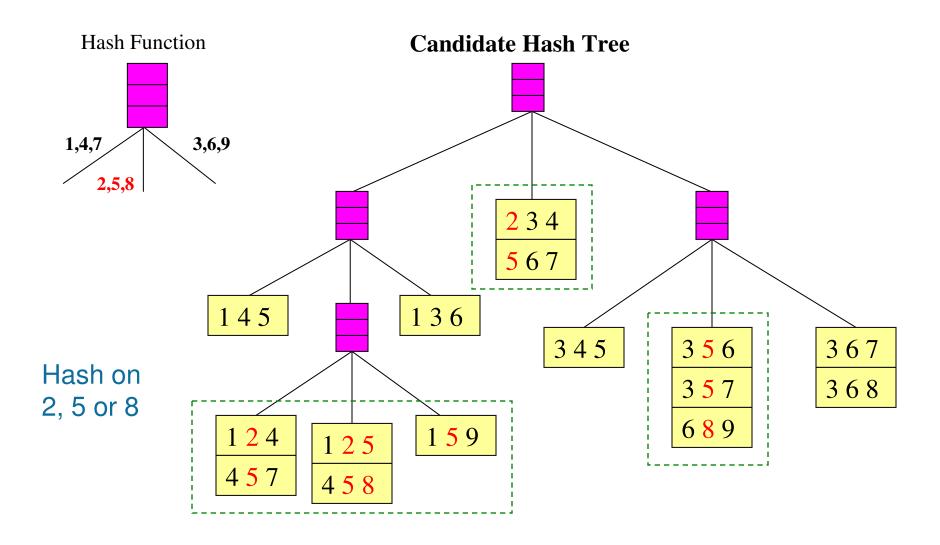
- Hash function
- Max leaf size: max number of itemsets stored in a leaf node (if number of candidate itemsets exceeds max leaf size, split the node)



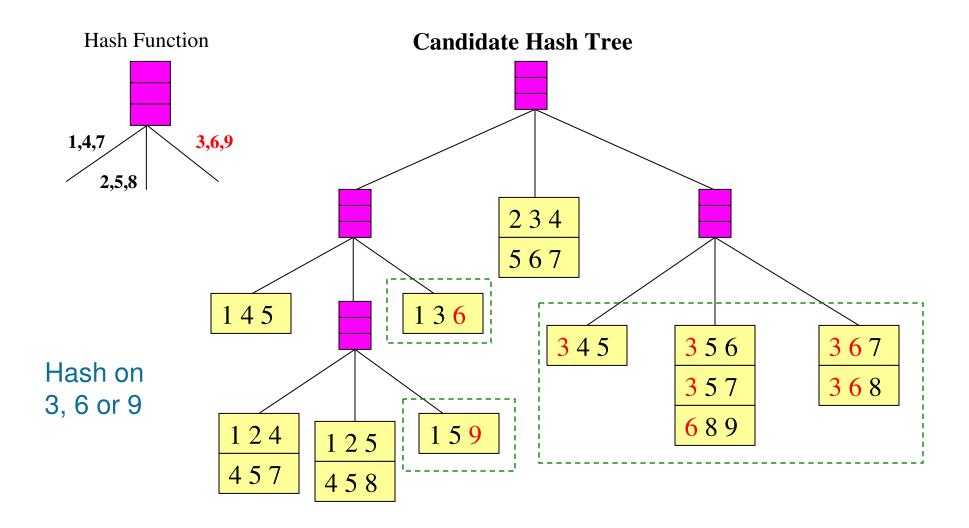
### **Association Rule Discovery: Hash tree**



### **Association Rule Discovery: Hash tree**

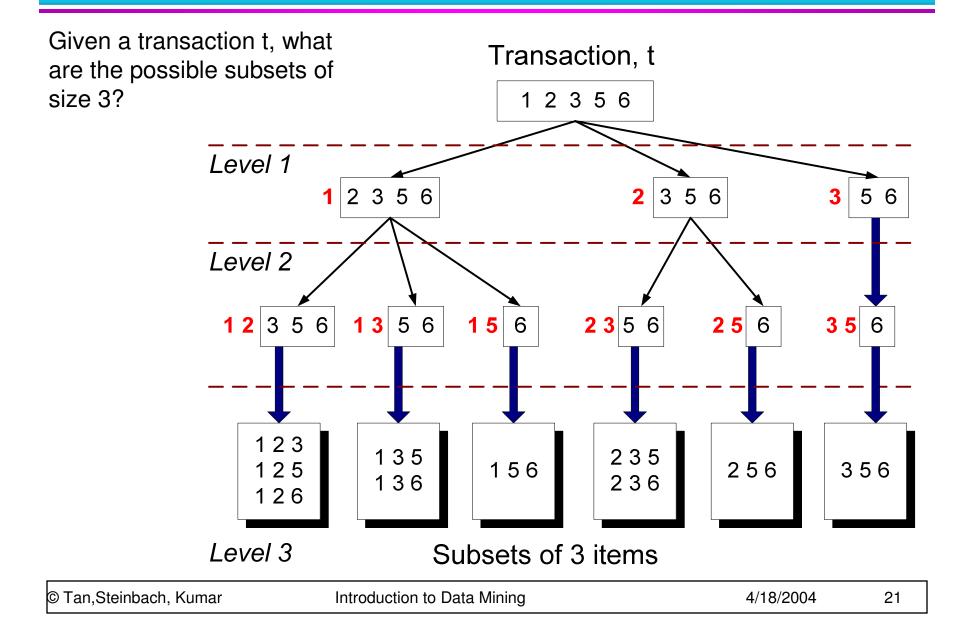


## **Association Rule Discovery: Hash tree**

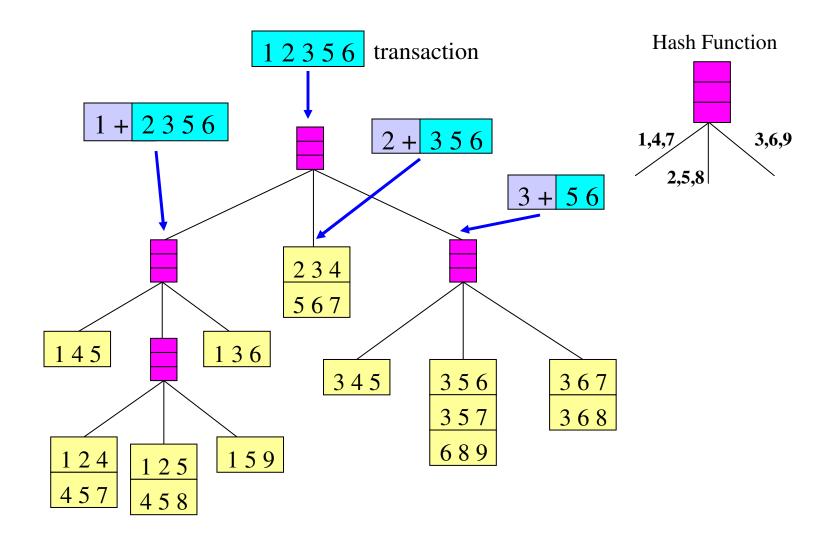


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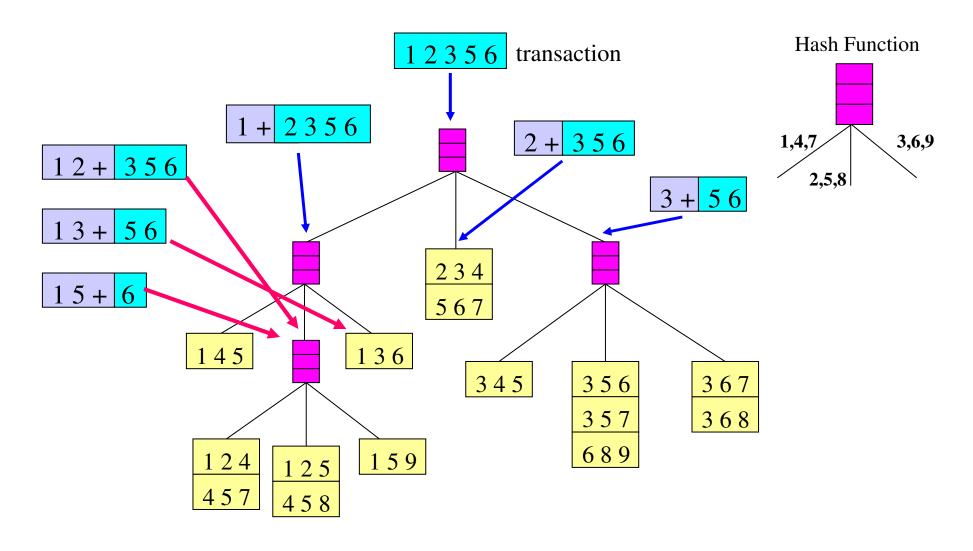
## **Subset Operation**



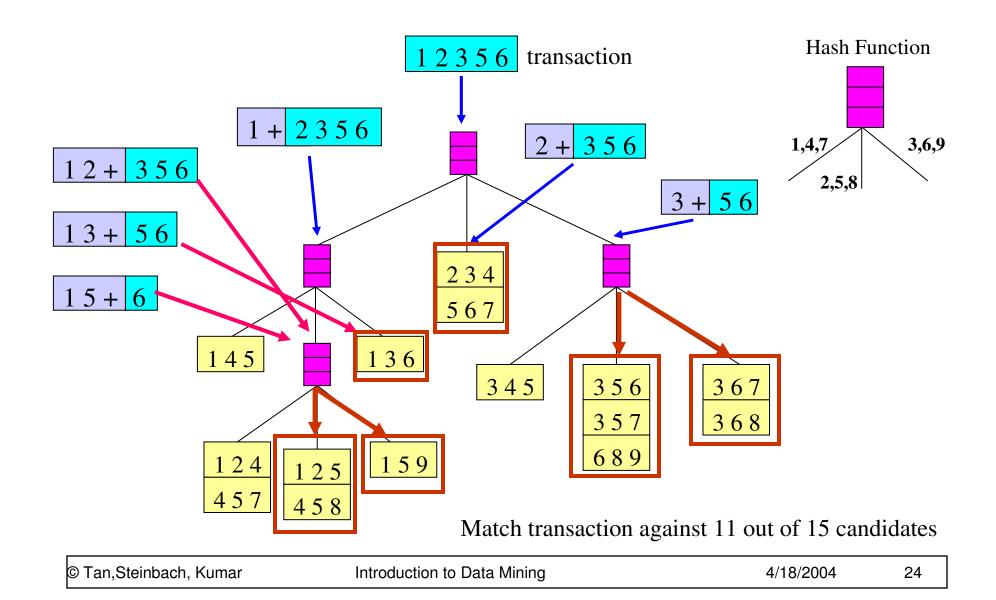
## **Subset Operation Using Hash Tree**



## **Subset Operation Using Hash Tree**



## **Subset Operation Using Hash Tree**



# **Factors Affecting Complexity**

- Choice of minimum support threshold
  - lowering support threshold results in more frequent itemsets
  - this may increase number of candidates and max length of frequent itemsets
- Dimensionality (number of items) of the data set
  - more space is needed to store support count of each item
  - if number of frequent items also increases, both computation and I/O costs may also increase
- Size of database
  - since Apriori makes multiple passes, run time of algorithm may increase with number of transactions
- Average transaction width
  - transaction width increases with denser data sets
  - This may increase max length of frequent itemsets and traversals of hash tree (number of subsets in a transaction increases with its width)

#### **Compact Representation of Frequent Itemsets**

• Some itemsets are redundant because they have identical support as their supersets

TID	A1	A2	A3	<b>A</b> 4	<b>A</b> 5	<b>A</b> 6	A7	<b>A</b> 8	<b>A</b> 9	A10	B1	<b>B</b> 2	B3	<b>B</b> 4	B5	<b>B6</b>	B7	<b>B</b> 8	<b>B</b> 9	B10	C1	C2	C3	C4	C5	C6	<b>C</b> 7	<b>C</b> 8	<b>C</b> 9	C10
1	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0
7	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0
8	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0
10	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0	0	0	0	0	0	0	0
11	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1
12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1
13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1
14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1
15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1

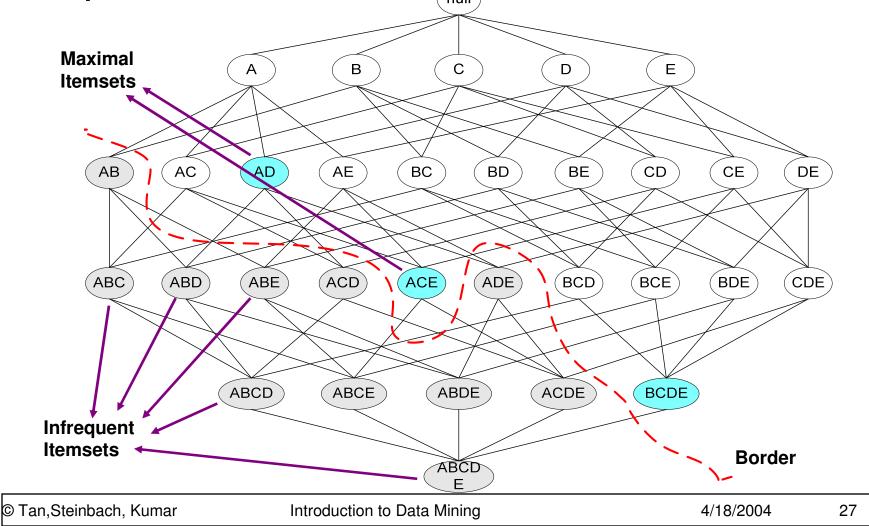
• Number of frequent itemsets  $= 3 \times \sum_{k=1}^{10}$ 

$$imes \sum_{k=1}^{10} \begin{pmatrix} 10 \\ k \end{pmatrix}$$

• Need a compact representation

## **Maximal Frequent Itemset**

An itemset is maximal frequent if none of its immediate supersets is frequent



## **Closed Itemset**

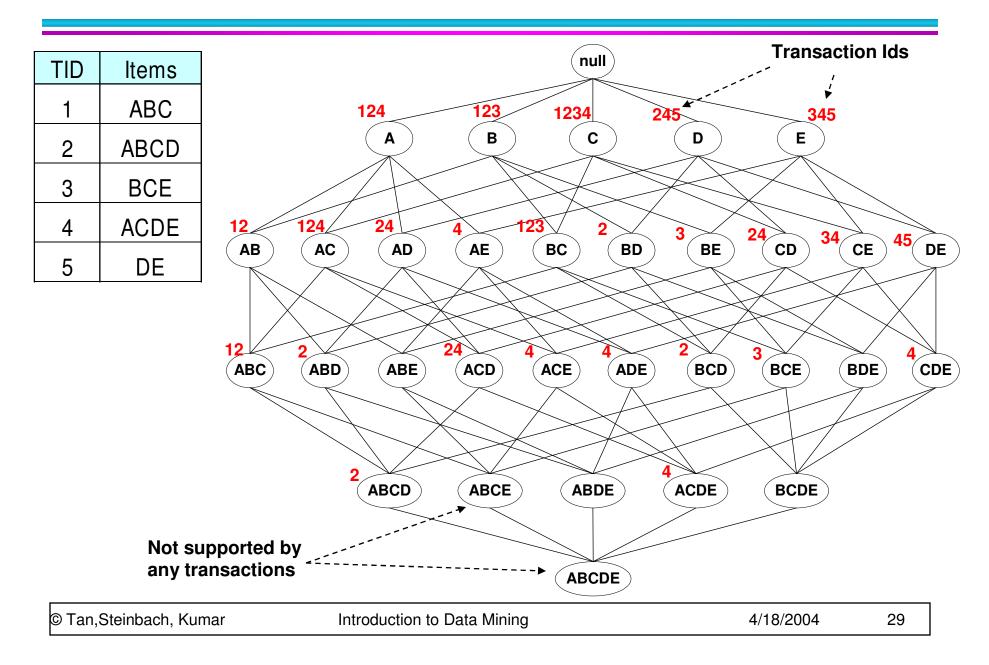
• An itemset is closed if none of its immediate supersets has the same support as the itemset

TID	Items
1	{A,B}
2	{B,C,D}
3	${A,B,C,D}$
4	{A,B,D}
5	${A,B,C,D}$

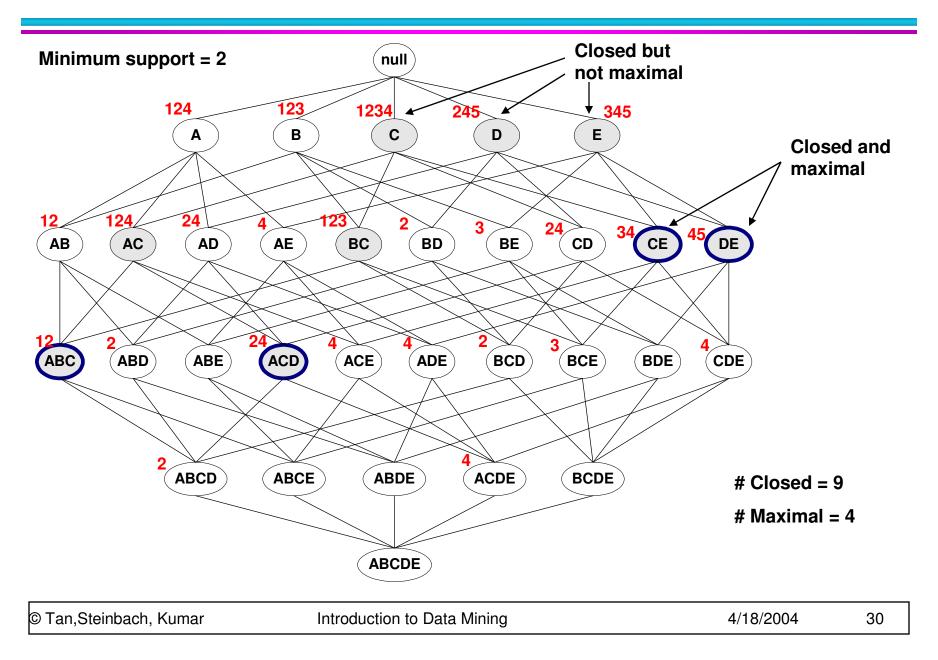
ltemset	Support
{A}	4
{B}	5
{C}	3
{D}	4
{A,B}	4
{A,C}	2
{A,D}	3
{B,C}	3
{B,D}	4
{C,D}	3

ltemset	Support
{A,B,C}	2
{A,B,D}	3
{A,C,D}	2
{B,C,D}	3
{A,B,C,D}	2

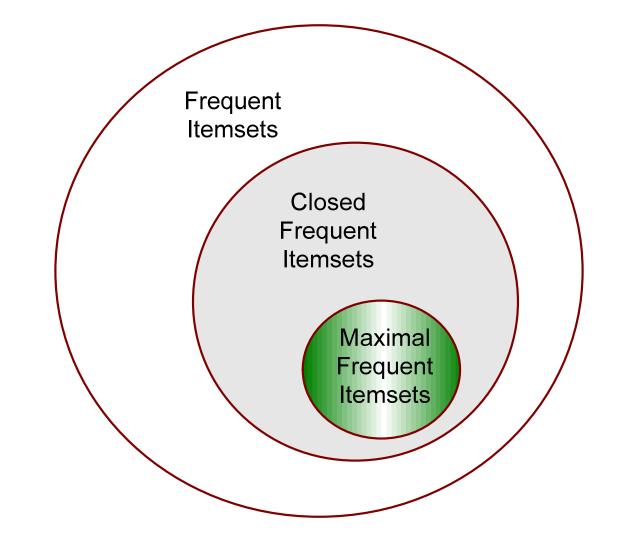
### **Maximal vs Closed Itemsets**



## **Maximal vs Closed Frequent Itemsets**

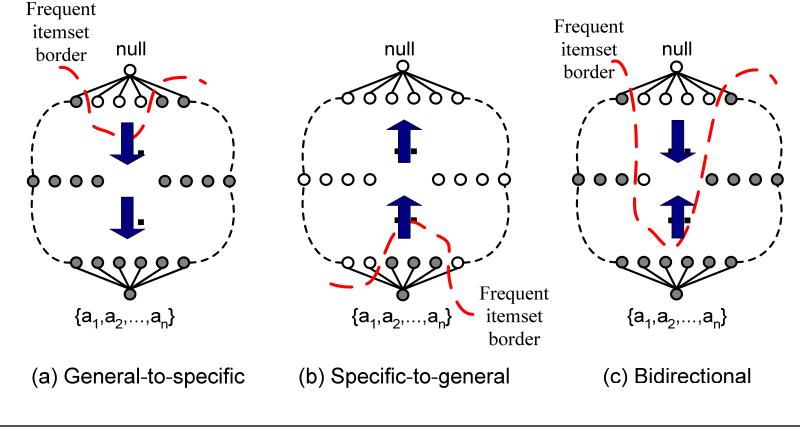


### **Maximal vs Closed Itemsets**



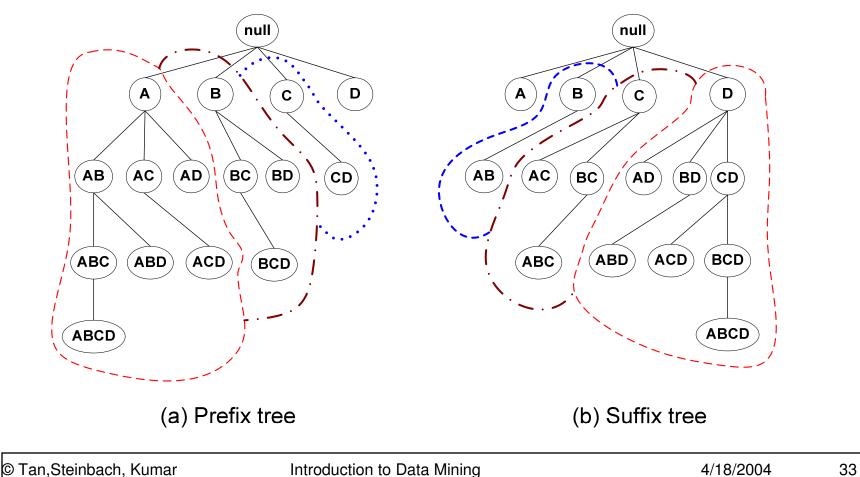
#### Traversal of Itemset Lattice

General-to-specific vs Specific-to-general

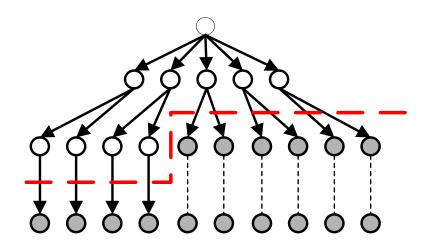


#### Traversal of Itemset Lattice

- Equivalent Classes



- Traversal of Itemset Lattice
  - Breadth-first vs Depth-first

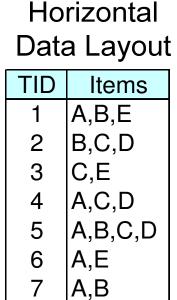


(b) Depth first

(a) Breadth first

#### Representation of Database

horizontal vs vertical data layout



A,B,C

A,C,D

В

8

9

10

#### Vertical Data Layout

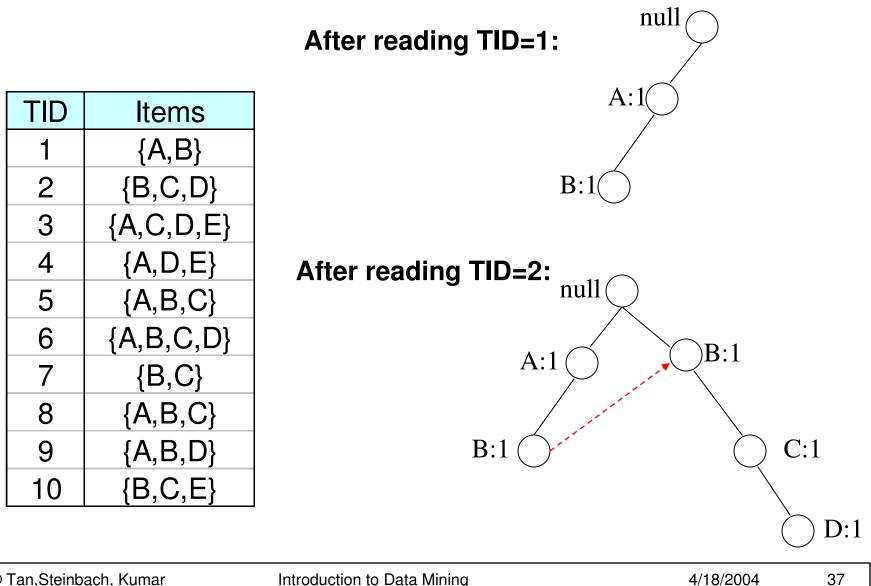
Α	В	С	D	Е
1	1	2	2	1
4	2	3 4	4	3 6
5	2 5 7	4	2 4 5 9	6
6	7	8 9	9	
7	8	9		
4 5 6 7 8 9	10			
9				

## **FP-growth Algorithm**

 Use a compressed representation of the database using an FP-tree

 Once an FP-tree has been constructed, it uses a recursive divide-and-conquer approach to mine the frequent itemsets

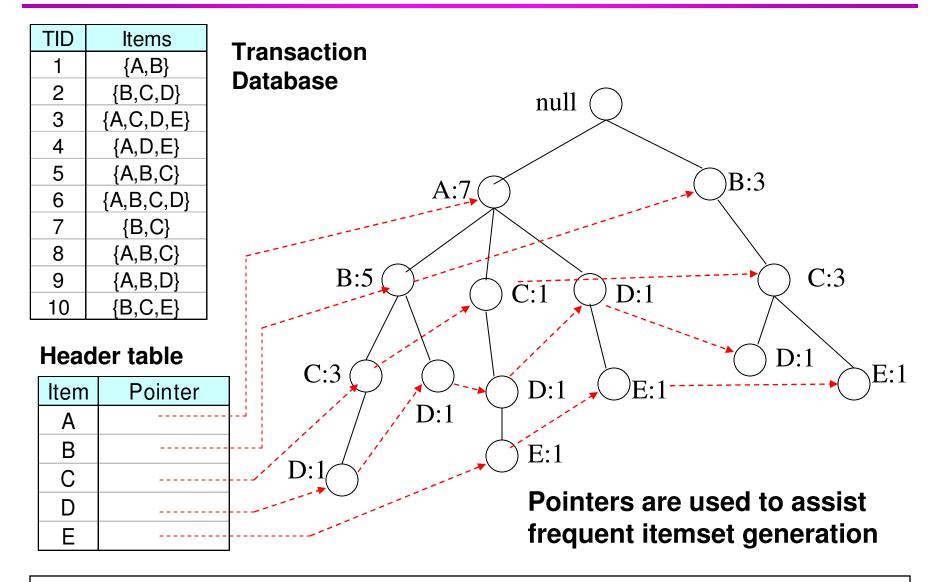
#### **FP-tree construction**



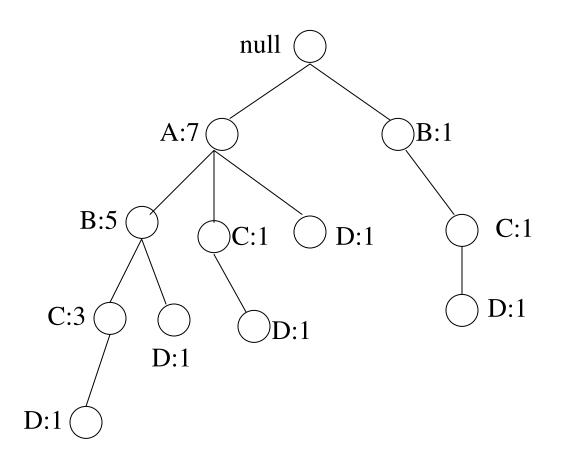
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Introduction to Data Mining

# **FP-Tree Construction**



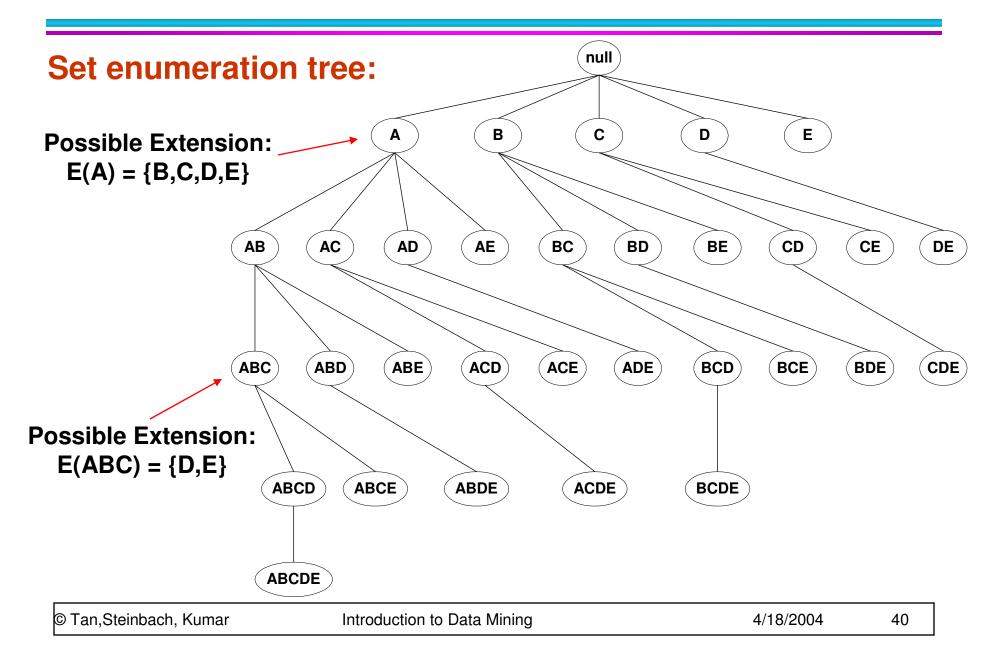
# **FP-growth**



Conditional Pattern base for D:  $P = \{(A:1,B:1,C:1), (A:1,B:1), (A:1,C:1), (A:1,C:1), (A:1), (B:1,C:1)\}$ Recursively apply FPgrowth on P

Frequent Itemsets found (with sup > 1): AD, BD, CD, ACD, BCD

### **Tree Projection**



# **Tree Projection**

- Items are listed in lexicographic order
- Each node P stores the following information:
  - Itemset for node P
  - List of possible lexicographic extensions of P: E(P)
  - Pointer to projected database of its ancestor node
  - Bitvector containing information about which transactions in the projected database contain the itemset

## **Projected Database**

#### **Original Database:**

TID	Items
1	{A,B}
2	{B,C,D}
3	${A,C,D,E}$
4	{A,D,E}
5	{A,B,C}
6	${A,B,C,D}$
7	{B,C}
8	{A,B,C}
9	{A,B,D}
10	{B,C,E}

# Projected Database for node A:

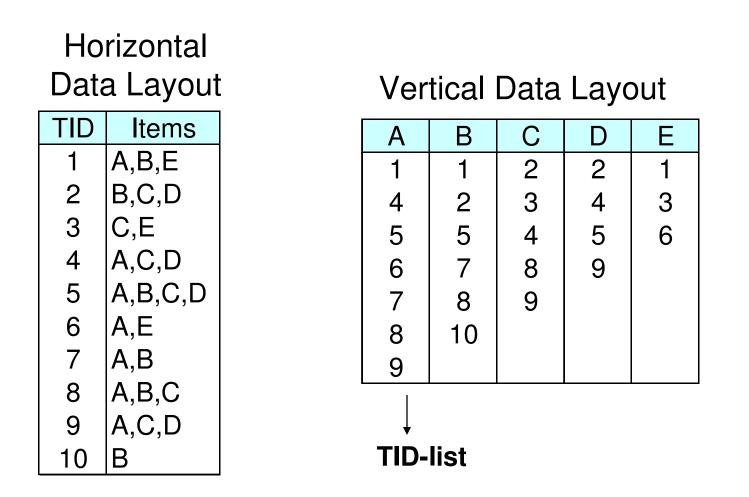
TID	Items
1	{B}
2	{}
3	{C,D,E}
4	{D,E}
5	{B,C}
6	{B,C,D}
7	{}
8	{B,C}
9	{B,D}
10	{}

#### For each transaction T, projected transaction at node A is $T \cap E(A)$

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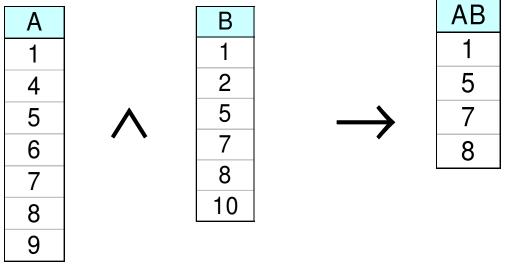
### ECLAT

• For each item, store a list of transaction ids (tids)



# ECLAT

 Determine support of any k-itemset by intersecting tid-lists of two of its (k-1) subsets.



- 3 traversal approaches:
  - top-down, bottom-up and hybrid
- Advantage: very fast support counting
- Disadvantage: intermediate tid-lists may become too large for memory

- Given a frequent itemset L, find all non-empty subsets f ⊂ L such that f → L − f satisfies the minimum confidence requirement
  - If {A,B,C,D} is a frequent itemset, candidate rules:

$ABC \rightarrow D$ ,	$ABD \rightarrow C$ ,	$ACD \rightarrow B$ ,	$BCD \to A,$
$A \rightarrow BCD$ ,	$B \rightarrow ACD,$	$C \rightarrow ABD$ ,	$D \rightarrow ABC$
$AB \rightarrow CD$ ,	$AC \rightarrow BD$ ,	$AD \to BC,$	$BC \to AD,$
$BD \to AC,$	$CD \rightarrow AB$ ,		

• If |L| = k, then there are  $2^k - 2$  candidate association rules (ignoring  $L \to \emptyset$  and  $\emptyset \to L$ )

# **Rule Generation**

- How to efficiently generate rules from frequent itemsets?
  - In general, confidence does not have an antimonotone property  $c(ABC \rightarrow D)$  can be larger or smaller than  $c(AB \rightarrow D)$
  - But confidence of rules generated from the same itemset has an anti-monotone property

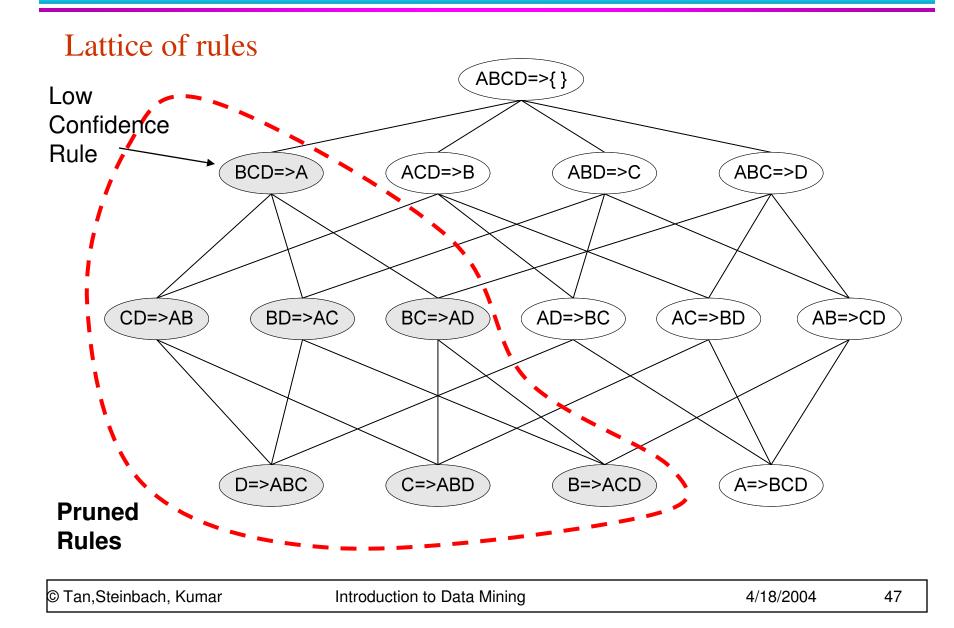
$$-$$
 e.g., L = {A,B,C,D}:

$$c(ABC \rightarrow D) \ge c(AB \rightarrow CD) \ge c(A \rightarrow BCD)$$

46

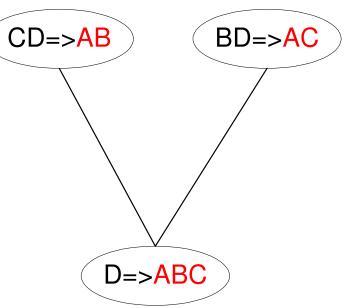
 Confidence is anti-monotone w.r.t. number of items on the RHS of the rule

# **Rule Generation for Apriori Algorithm**



# **Rule Generation for Apriori Algorithm**

- Candidate rule is generated by merging two rules that share the same prefix in the rule consequent
- join(CD=>AB,BD=>AC) would produce the candidate rule D => ABC



 Prune rule D=>ABC if its subset AD=>BC does not have high confidence



#### Pisa KDD Laboratory

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#### FP-growth Mining of Frequent Itemsets + Constraint-based Mining

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#### Is Apriori Fast Enough — Any Performance Bottlenecks?

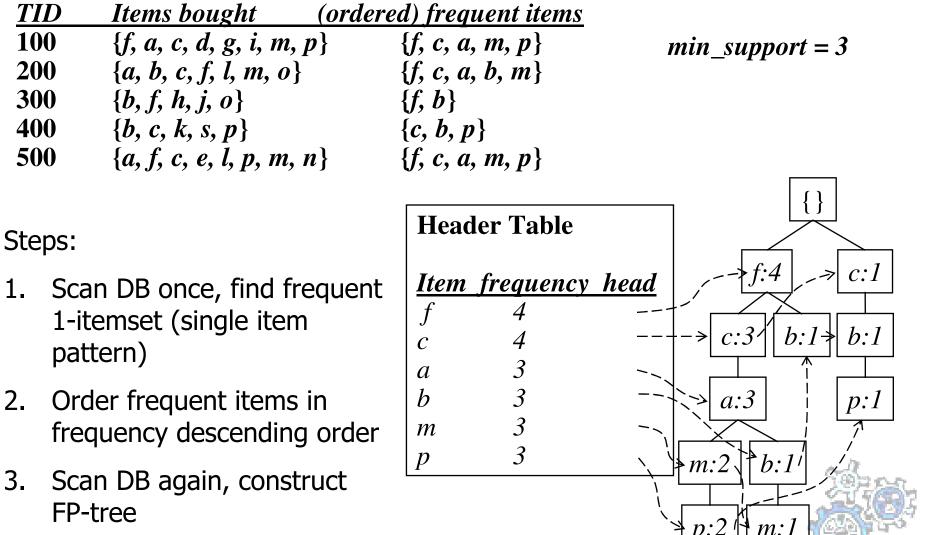
- The core of the Apriori algorithm:
  - Use frequent (k 1)-itemsets to generate <u>candidate</u> frequent k-itemsets
  - Use database scan and pattern matching to collect counts for the candidate itemsets
- The bottleneck of Apriori: <u>candidate generation</u>
  - Huge candidate sets:
    - 10<sup>4</sup> frequent 1-itemset will generate 10<sup>7</sup> candidate 2-itemsets
    - To discover a frequent pattern of size 100, e.g., {a<sub>1</sub>, a<sub>2</sub>, ..., a<sub>100</sub>}, one needs to generate 2<sup>100</sup> ≈ 10<sup>30</sup> candidates.
  - Multiple scans of database:
    - Needs (n +1) scans, n is the length of the longest pattern



### Mining Frequent Patterns Without Candidate Generation

- Compress a large database into a compact, <u>Frequent-Pattern tree</u> (<u>FP-tree</u>) structure
  - highly condensed, but complete for frequent pattern mining
  - avoid costly database scans
- Develop an efficient, FP-tree-based frequent pattern mining method
  - A divide-and-conquer methodology: decompose mining tasks into smaller ones
  - Avoid candidate generation: sub-database test only!

#### How to Construct FP-tree from a Transactional Database?



52

#### **Benefits of the FP-tree Structure**

- Completeness:
  - never breaks a long pattern of any transaction
  - preserves complete information for frequent pattern mining
- Compactness
  - reduce irrelevant information—infrequent items are gone
  - frequency descending ordering: more frequent items are more likely to be shared
  - never be larger than the original database (if not count node-links and counts)



#### Mining Frequent Patterns Using FP-tree

- General idea (divide-and-conquer)
  - Recursively grow frequent pattern path using the FPtree
- Method
  - For each item, construct its conditional pattern-base, and then its conditional FP-tree
  - Repeat the process on each newly created conditional FP-tree
  - Until the resulting FP-tree is empty, or it contains only one path (single path will generate all the combinations of its sub-paths, each of which is a frequent pattern)



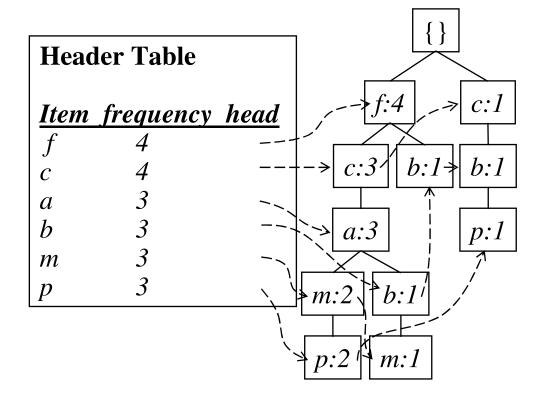
#### Major Steps to Mine FP-tree

- 1) Construct conditional pattern base for each node in the FP-tree
- 2) Construct conditional FP-tree from each conditional pattern-base
- *3)* Recursively mine conditional FP-trees and grow frequent patterns obtained so far
- 4) If the conditional FP-tree contains a single path, simply enumerate all the patterns



#### Step 1: From FP-tree to Conditional Pattern Base

- Starting at the frequent header table in the FP-tree
- Traverse the FP-tree by following the link of each frequent item
- Accumulate all of transformed prefix paths of that item to form a conditional pattern base



<u>item</u>	cond. pattern base
С	<i>f:3</i>
a	fc:3
b	fca:1, f:1, c:1
т	fca:2, fcab:1
р	fcam:2, cb:1



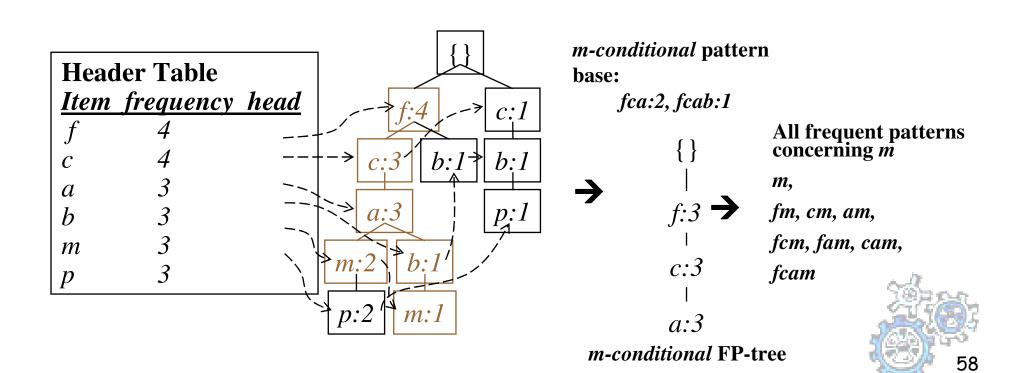
#### **Properties of FP-tree for Conditional Pattern** Base Construction

- Node-link property
  - For any frequent item a<sub>i</sub>, all the possible frequent patterns that contain a<sub>i</sub> can be obtained by following a<sub>i</sub>'s node-links, starting from a<sub>i</sub>'s head in the FP-tree header
- Prefix path property
  - To calculate the frequent patterns for a node a<sub>i</sub> in a path P, only the prefix sub-path of a<sub>i</sub> in P need to be accumulated, and its frequency count should carry the same count as node a<sub>i</sub>.



#### Step 2: Construct Conditional FP-tree

- For each pattern-base
  - Accumulate the count for each item in the base
  - Construct the FP-tree for the frequent items of the pattern base



#### Mining Frequent Patterns by Creating Conditional Pattern Bases

Item	Conditional pattern-base	Conditional FP-tree	
р	{(fcam:2), (cb:1)}	{(c:3)} p	
m	{(fca:2), (fcab:1)}	{(f:3, c:3, a:3)} m	
b	{(fca:1), (f:1), (c:1)}	Empty	
۵	{(fc:3)}	{(f:3, c:3)} a	
С	{(f:3)}	{(f:3)} c	
f	Empty	Empty	



#### Step 3: recursively mine the conditional FP-tree

FP-tree 
$$\{\}$$
  
Cond. pattern base of "am": (fc:3)  $f:3$   
 $f:3$   
 $f:3$   
 $f:3$   
 $f:3$   
 $f:3$   
 $f:3$ 

cm-conditional FP-tree

{} | Cond. pattern base of "cam": (f:3) *f:3* 

{ }

*f*:3

*c:3* 

a:3

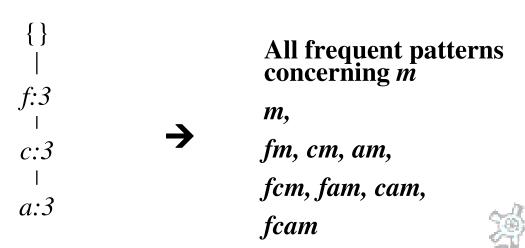
*m*-conditional

cam-conditional FP-tree



#### Single FP-tree Path Generation

- Suppose an FP-tree T has a single path P
- The complete set of frequent pattern of T can be generated by enumeration of all the combinations of the sub-paths of P





*m-conditional* **FP-tree** 

#### **Principles of Frequent Pattern Growth**

- Pattern growth property
  - Let α be a frequent itemset in DB, B be α's conditional pattern base, and β be an itemset in B.
     Then α ∪ β is a frequent itemset in DB iff β is frequent in B.
- "abcdef" is a frequent pattern, if and only if
  - "abcde " is a frequent pattern, and
  - "f" is frequent in the set of transactions containing
     "abcde"

