Data Mining Association Analysis: Basic Concepts and Algorithms

Lecture Notes for Chapter 6

Introduction to Data MiningbyTan, 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

Example of Association Rules

{Diaper} → {Beer},
{Milk_Bread} → {E {Milk, Bread} → {Eggs,Coke},
{Beer_Bread} → {Milk} ${ \text{Beer, Bread} } \rightarrow { \text{Milk} },$

Implication means co-occurrence, not causality!

Definition: Frequent Itemset

\bullet **Itemset**

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

\bullet **Support**

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

Definition: Association Rule

\bullet **Association Rule**

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

\bullet **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 thatcontain X

Example:

{Milk,Diaper}⇒ 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
	- $\mathcal{L}_{\mathcal{A}}$ $-$ support ≥ $minsup$ threshold
	- $\mathcal{L}_{\mathcal{A}}$ $-$ confidence \geq $minconf$ threshold
- Brute-force approach:
	- $\mathcal{L}_{\mathcal{A}}$ $-$ List all possible association rules
	- $\mathcal{L}_{\mathcal{A}}$, and the set of $\mathcal{L}_{\mathcal{A}}$ Compute the support and confidence for each rule
	- $\mathcal{L}_{\mathcal{A}}$, and the set of $\mathcal{L}_{\mathcal{A}}$ - Prune rules that fail the *minsup* and *minconf* thresholds
	- \Rightarrow Computationally prohibitive!

Mining Association Rules

Example of Rules:

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

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

Frequent Itemset Generation

Frequent Itemset Generation

- Brute-force approach:
	- $-$ Each itemset in the lattice is a $\mathop{\mathsf{candidate}}\nolimits$ frequent itemset
	- Count the support of each candidate by scanning the database

- $-$ Match each transaction against every candidate
- \sim Complexity \sim O(NMw) => Expensive since M = 2^d !!!

Computational Complexity

- Given d unique items:
	- $\mathcal{L}_{\mathcal{A}}$ $-$ Total number of itemsets $= 2^d$
	- $\mathcal{L}_{\mathcal{A}}$ $-$ Total number of possible association rules:

Frequent Itemset Generation Strategies

- Reduce the number of candidates (M)
	- $\mathcal{L}_{\mathcal{A}}$ - Complete search: M=2^d
	- $\mathcal{L}_{\mathcal{A}}$ $-$ Use pruning techniques to reduce M
- Reduce the number of transactions (N)
	- $\mathcal{L}_{\mathcal{A}}$ $-$ Reduce size of N as the size of itemset increases
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ Used by DHP and vertical-based mining algorithms
- Reduce the number of comparisons (NM)
	- $\mathcal{L}_{\mathcal{A}}$ - Use efficient data structures to store the candidates or transactions
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th - No need to match every candidate against every transaction

Reducing Number of Candidates

Apriori principle:

- $\mathcal{L}_{\mathcal{A}}$ $-$ 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:

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

- $\mathcal{L}_{\mathcal{A}}$, and the set of th - 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:
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ 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 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
- $\mathcal{L}_{\mathcal{A}}$ - 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 beshed buckets. 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

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
	- $\mathcal{L}_{\mathcal{A}}$ this may increase number of candidates and max length of frequent itemsets
- Dimensionality (number of items) of the data set
	- $\mathcal{L}_{\mathcal{A}}$ more space is needed to store support count of each item
	- – II numbar ni Iranuani ilame gien ingrageae, noin gommu - 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**
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th transaction width increases with denser data sets
	- –- This may increase max length of frequent itemsets and traversals
ef hash trae (number of aubacts in a transposion increases with its 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

• Number of frequent itemsets $=$ 3 ∑ \times 10

$$
\times \sum_{k=1}^{10} \binom{10}{k}
$$

• Need a compact representation

Maximal Frequent Itemset

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

Closed Itemset

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

Maximal vs Closed Itemsets

Maximal vs Closed Frequent Itemsets

Maximal vs Closed Itemsets

• Traversal of Itemset Lattice

 $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ General-to-specific vs Specific-to-general

 $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ Equivalent Classes

- **Traversal of Itemset Lattice**
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ Breadth-first vs Depth-first

(a) Breadth first

(b) Depth first

• Representation of Database

 $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ horizontal vs vertical data layout

Vertical Data Layout

A	B	$\mathsf C$	$\mathsf D$	Е
				$\frac{3}{6}$
			$\begin{array}{c} 2 \\ 4 \\ 5 \\ 9 \end{array}$	
4 5 6 6	2578	23489		
$\overline{7}$				
8 9	10			

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

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), (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:
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th $-$ Itemset for node P
	- – $-$ List of possible lexicographic extensions of $\mathsf{P}\colon\mathsf{E}(\mathsf{P})$
	- – $-$ 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:

Projected Database for node A:

For each transaction T, projected transaction at node A is T ∩ **E(A)**

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
- \bullet Disadvantage: intermediate tid-lists may become too large for memory
- Given a frequent itemset L, find all non-empty subsets f \subset L such that f \rightarrow L – f satisfies the
minimum confidence requirement minimum confidence requirement
	- – $-$ If {A,B,C,D} is a frequent itemset, candidate rules:

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

Rule Generation

- How to efficiently generate rules from frequent itemsets?
	- $\mathcal{L}_{\mathcal{A}}$, and the set of th - 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., $L = {A,B,C,D}:$

$$
c(ABC \to D) \geq c(AB \to CD) \geq c(A \to BCD)
$$

• Confidence is anti-monotone w.r.t. number of items on the DHS of the rule 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 prefixin the rule consequent
- join(CD=>AB,BD=>AC) would produce the candidaterule $D \Rightarrow ABC$

● Prune rule D=>ABC if its subset AD=>BC does not havehigh confidence

Pisa KDD Laboratory

http://www-kdd.isti.cnr.it

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

Francesco Bonchi

e-mail: francesco.bonchi@isti.cnr.it

homepage: http://www-kdd.isti.cnr.it/~bonchi/

Is Apriori Fast Enough — Any Performance Bottlenecks?

- The core of the Apriori algorithm:
	- Use frequent $(k 1)$ -itemsets to generate candidate 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:
		- $\textcolor{red}{\bullet}$ 10⁴ frequent 1-itemset will generate 10⁷ candidate 2-itemsets
		- \blacksquare ■ To discover a frequent pattern of size 100, e.g., {a₁, a₂, …, a₁₀₀}, one needs to generate 2 100 $\approx 10^{30}$ candidates.
	- Multiple scans of database:
		- $\textcolor{red}{\bullet}$ Needs (n +1) scans, n is the length of the longest pattern

Mining Frequent PatternsWithout Candidate Generation

- **Compress a large database into a compact,** Frequent-Pattern tree(FP-tree) 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!

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How to Construct FP-tree from a Transactional Database?

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Benefits of the FP-tree Structure

- Completeness:
	- never breaks a long pattern of any transaction
	- **Perogences complete information for frequent pattern** mining
- \blacksquare **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

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

Properties of FP-tree for Conditional Pattern Base Construction

- \blacksquare Node-link property
	- For any frequent item a_{i} , all the possible frequent patterns that contain a_i can be obtained by following $a_i^{}^{\prime}$ s node-links, starting from a_i 's head in the FP-tree header
- Prefix path property
	- $\textcolor{red}{\bullet}$ To calculate the frequent patterns for a node $\textcolor{black}{a_i}$ in a path P, only the prefix sub-path of a_i in P need to be accumulated, and its frequency count should carry the same count as node a_i.

Step 2: Construct Conditional FP-tree

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

Mining Frequent Patterns by Creating Conditional Pattern Bases

Step 3: recursively mine the conditional FP-tree

{}	Cond. pattern base of "am": (fc:3)	$f:3$
	$c:3$	1
$f:3$	am-conditional FP-tree	
$c:3$	{}	
	Cond. pattern base of "cm": (f:3)	
a:3	$f:3$	$f:3$
m-conditional FP-tree	cm-conditional FP-tree	

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

cam-conditional **FP-tree**

{}

Single FP-tree Path Generation

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

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 $\alpha\cup\beta$ 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 "

