CS5112: Algorithms and Data Structures for Applications

Association rules

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Some content from: Wikipedia/Google image search; Harrington;
J. Leskovec, A. Rajaraman, J. Ullman: Mining of Massive Datasets, http://www.mmds.org

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Administrivia

- Prelim (midterm) date scheduled for Wednesday October 16
  - This would ruin your holiday weekend, so we’re delaying it a week
  - In class, closed book on Wednesday October 23
  - Review session in class on October 21
- HW1 is due by 10/7
  - We will be more forceful about groups in the future
- Lectures will be recorded “Real Soon Now”

Lecture Outline

- Unsupervised learning and association rule mining
- Some logical identities
- Useful ways to think about (discrete) probabilities
- Frequent item set data mining
- The Apriori algorithm

Learning from big data

- The term is ill-defined, but lots of important examples
  - Fraud detection in credit card transactions
  - Loyalty programs
  - Predicting consumer preferences
    - And exploiting them?
- Primarily rely on labeled data
  - “Supervised learning”
- Labeled data is **expensive**

Unsupervised learning

- What can we learn in the absence of a labeled data set?
- Main unsupervised areas are:
  - Clustering (e.g., k-means)
  - Low dimensional structure (not covered in CS5112)
  - Associations (today's lecture)
- Digression: semi-supervised learning
  - Use clusters to propagate a sparse set of labels

Useful logical identities

- Consider true/false propositions $p, q, r, \ldots$
- The below can be proved by, e.g. truth tables

$$(p \Rightarrow q) \equiv (\neg p \ \vee \ q) \equiv (\neg q \Rightarrow \neg p)$$

$$(p \wedge q \Rightarrow r) \equiv (p \wedge \neg r \Rightarrow \neg q)$$

$$(p \Rightarrow q \wedge r) \vdash (p \Rightarrow q)$$

Example 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

- Rule discovered: Coke→Diaper

Things can go badly wrong…


NATE SILVER ON WHAT OBAMA SHOULD DO NEXT, P. 44

DON'T MOCK THE ARTISANAL PICKLE MAKERS, P. 14

A NANNY'S VIEW OF THE WORLD, P. 47

MANAGEMENT TIPS FROM 'DOWNTON ABBEY,' P. 52

GREECE CONFRONTS ITS SPARTAN FUTURE, P. 38

The New York Times Magazine

HEY! YOU'RE HAVING A BABY!

How your shopping habits reveal even the most personal information. By Charles Duhigg

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Association rules

- Learn rules that are supported by your data
- Rules are co-occurrence, not causality!
  - Very clear in the propositional formulation (symmetry)
- Beer and diapers legend
  - What do you do with an association rule?
- In practice you don't want too many of them
  - Need to act on them

Support and confidence

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

- Have both a computational and probabilistic interpretation
- **Support** of an itemset is the percentage of the transactions containing that itemset
  - In our example, support of Milk is
  - Support of a rule is the support of LHS
    - Not all papers use this definition, sometimes it's the support of LHS ∪ RHS
- **Confidence** of an association rule is percentage of transactions where that rule is correct
  - Confidence of Milk→Bread is

Probabilistic view

- "The basket contains beer" can be viewed as a proposition p, or as a 0/1 random variable
- Consider rule: p generally follows from $q \wedge r$
- Can be viewed as the idea that $P(p|q,r)$ is large
  - Support is joint probability $P(p,q,r)$
- Confidence is conditional probability $P(p|q,r)$
  - Note that $P(p,q,r) = P(p|q,r)P(q,r)$
  - Symmetry: $P(p,q,r) = P(r|p,q)P(p,q) = P(q|p,r)P(p,r)$

Possible worlds

	Coffee	¬Coffee	
Tea	15	5	20
¬Tea	75	5	80
	90	10	100

- Each possible world (= outcome) has some probability
  - This assigns probabilities to subset of possible worlds (= events)
    - Just add up their probabilities
  - Note: works well in the discrete case (only!)
- Joint probability $P(p, q, r)$ is the probability of the possible worlds where all 3 propositions are true
- Conditional probability $P(p|q, r)$ is the probability of the possible worlds where p is true
  - Normalized by only considering possible worlds where q, r are true

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Association rule learning

- All rules with support $\geq s$ and confidence $\geq c$
- We focus on finding sets with large support (why?)
  - Called **frequent (item) sets**
- Many rules from same item set, different c

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

{Milk,Diaper} $\rightarrow$ {Beer} (s=0.6, c=0.67)
{Milk,Beer} $\rightarrow$ {Diaper} (s=0.4, c=1.0)
{Diaper,Beer} $\rightarrow$ {Milk} (s=0.6, c=0.67)
{Beer} $\rightarrow$ {Milk,Diaper} (s=0.6, c=0.67)
{Diaper} $\rightarrow$ {Milk,Beer} (s=0.6, c=0.67)
{Milk} $\rightarrow$ {Diaper,Beer} (s=0.8, c=0.5)

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Beyond confidence

- Sometimes other measures are useful
- Motivating example:

	Coffee	¬Coffee	
Tea	15	5	20
¬Tea	75	5	80
	90	10	100

- $c = P(\text{Coffee}|\text{Tea}) = 0.75$
  - But $P(\text{Coffee}) = 0.9$
  - And $P(\text{Coffee}|\neg\text{Tea}) = 0.9375$
- **Lift** is one solution: $\frac{P(\text{Coffee}|\text{Tea})}{P(\text{Coffee})} = \frac{0.75}{0.9} < 1$

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Lift and identities

- Formal definition: lift$(p \rightarrow q) = \frac{P(q|p)}{P(q)}$
  - Intuitively: how much more or less common is q in the possible worlds where p is true, compared to in general
    - Does buying p make you more or less likely to buy q?
  - When lift=1 the two items being purchased are independent
  - When lift<1 the items are substitutes
  - When lift>1 then the items complement each other
- Note: lift$(p \rightarrow q)$ = lift$(q \rightarrow p)$ (because: algebra)

PB&J example

- Item set is $\{P, J, B\}$
- Consider the rule $\{P, J\} \to B$
- Support of 0.03 for LHS means P, J in 3% of transactions
- Confidence of 0.82 for rule means 82% of transactions that purchase P, J also purchase B
- If B had support of 43% then the rule has a lift of

Fields of sets

- Consider a set with n elements
- We can arrange all of its 2^n subsets into a lattice
  - Via union and intersection
- This structure is called a field of sets

Example

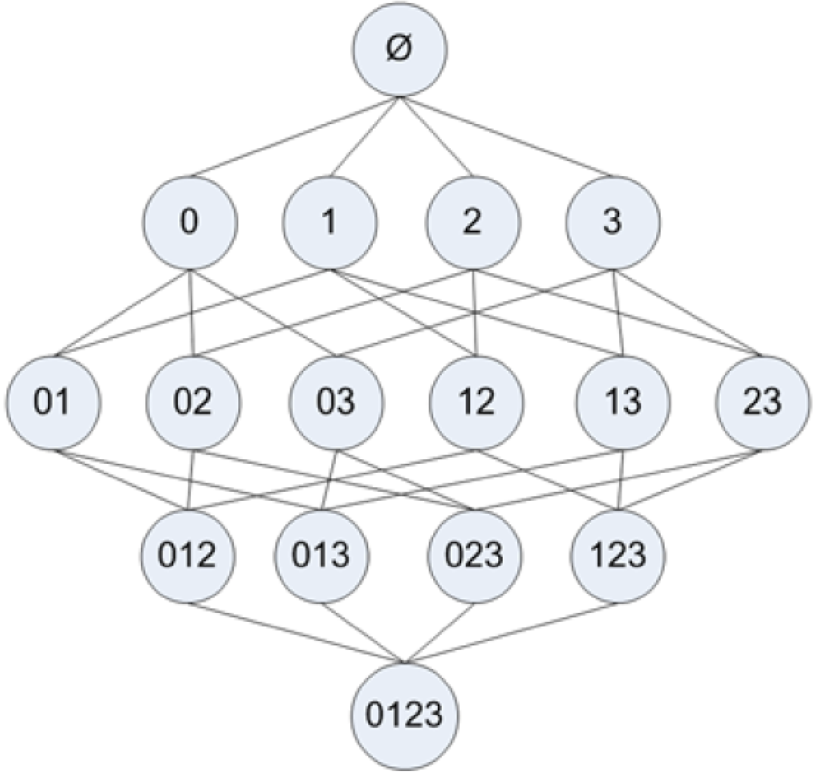

Figure 11.2 **All possible itemsets from the available set {0, 1, 2, 3}**

Harrington, *Machine Learning in Action*

The A Priori Principle

- Problem: exponentially many item sets
- As we grow an item set, its support goes down
- If an item set is frequent, all of its subsets are frequent
  - How could beer and diapers be popular, if beer were not popular?
- If an item set is infrequent, all of its supersets are infrequent
  - If beer and coke is infrequent, so is beer and coke and diapers

Example

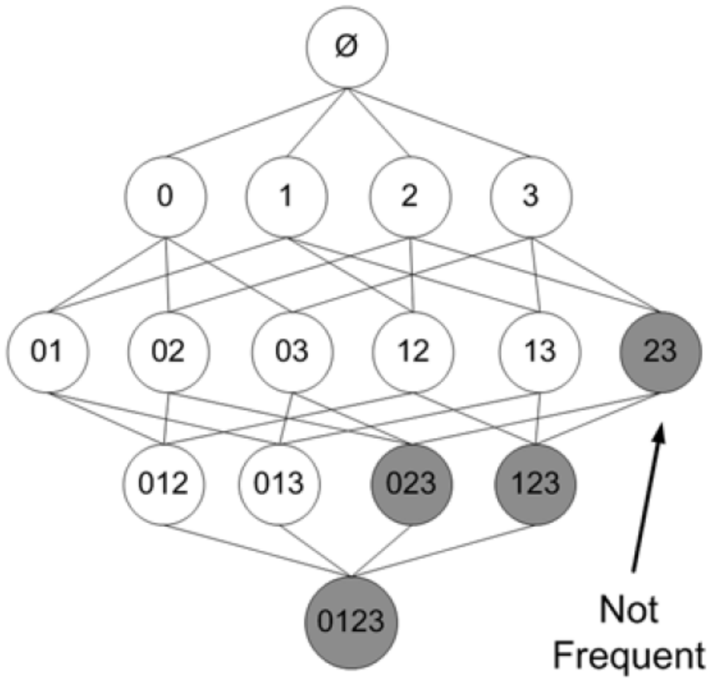

Figure 11.3 **All possible itemsets shown, with infrequent itemsets shaded in gray. With the knowledge that the set {2,3} is infrequent, we can deduce that {0,2,3}, {1,2,3}, and {0,1,2,3} are also infrequent, and we don't need to compute their support.**

Harrington, *Machine Learning in Action*

Apriori algorithm

- Given a support threshold and a set of transactions
- Find frequent single items
- To go from frequent k tuples to frequent $k + 1$ tuples, combine with frequent single items for candidates
  - Ex: from 2-tuples to 3-tuples
  - Combining a frequent single item and a frequent 2-tuple can lead to an infrequent 3-tuple
- Stop when no more frequent tuples

From frequent item sets to rules

- In bricks and mortar situations, usually require about 1% support and 50% confidence
- Given a frequent item set with k elements, there are $k - 1$ logically equivalent rules
  - Of the form $p_1 \wedge p_2 \wedge \cdots p_{k-1} \Rightarrow p_k$
- We know that the LHS is frequent, so we can easily calculate the confidence of this rule

Apriori plus and minus

- Plus: Fast, runs on huge data sets, easy to interpret
- Rules with high confidence but low support are missed
  - Classic example: vodka $\rightarrow$ caviar
- Very widely cited paper, many algorithmic variants
  - Ex: a transaction with no frequent itemsets can be ignored later
  - Including, for example, dynamic programming!