## 大数据计算及应用(二)

# Association Rules and Frequent Pattern Mining

#### Agenda

# High dim. data

Locality sensitive hashing

Clustering

Dimensiona lity reduction

## Graph data

PageRank, SimRank

Community Detection

Spam Detection

# Infinite data

Filtering data streams

Web advertising

Queries on streams

# Machine learning

SVM

Decision Trees

Perceptron, kNN

#### **Apps**

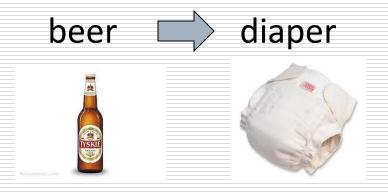
Recommen der systems

Association Rules

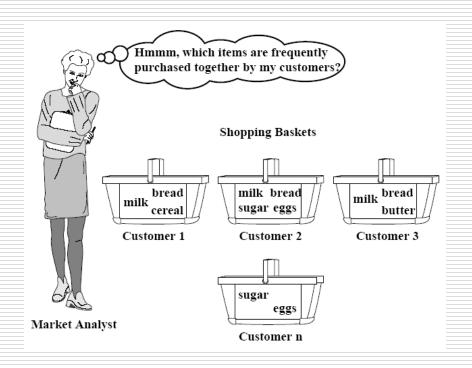
Duplicate document detection

#### **Association Rule**

Items frequently purchased together:



- Uses:
  - Placement
  - Advertising
  - Sales
  - Coupons
- Objective: increase sales and reduce costs



#### The Market-Basket Model

- A large set of items, e.g., things sold in a supermarket
- ☐ A large set of *baskets*, each of which is a small set of the items, e.g., the things one customer buys on one day

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

#### The Market-Basket Model

- A general many-many mapping (association) between two kinds of things
  - But we ask about connections among "items" not "baskets"
- ☐ The technology focuses on common events, not rare events ("long tail")

#### Applications -(1)

- ☐ Items = products; baskets = sets of products someone bought in one trip to the store
- ☐ Example application: given that many people buy beer and diapers together
  - Run a sale on diapers; raise price of beer
- Only useful if many buy diapers & beer

#### Applications -(2)

- ☐ Items = words; Baskets = Web pages;
- Unusual words appearing together in a large number of documents, e.g., "Brad" and "Angelina" may indicate an interesting relationship

#### Applications -(3)

- Items = sentences; baskets = documents containing those sentences
- Items that appear together too often could represent plagiarism

## Association Rule Mining Applications

- Basket Data Analysis
- Genomic Data
- Telecommunication
- Credit Cards/ Banking Services
- Medical Treatments
- Web Personalization
- etc.

#### Scale of the Problem

- WalMart sells 100,000 items and can store billions of baskets
- The Web has billions of words and many billions of pages

#### Some Definition - Support

An itemset is supported by a basket (transaction) if it is included in the basket

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

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

<Beer, Diaper> is supported by basket 1, and 3, and its support is 2/4=50%.

#### Some Definition – Frequent Itemset

If the support of an itemset exceeds user specified *min\_support* (threshold), this itemset is called a frequent itemset (pattern).

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

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

min\_support=50%
<Beer, Diaper> is a frequent
itemset
<Beer, Milk> is not a frequent
itemset

#### **Association Rules**

- ☐ Association Rules:
  - If-then rules about the contents of baskets
- $\Box$   $\{i_1, i_2,...,i_k\} \rightarrow j$  means: "if a basket contains all of  $i_1,...,i_k$  then it is *likely* to contain j"
- □ In practice there are many rules, want to find significant/interesting ones!
- $\square$  Confidence of this association rule is the probability of j given  $I = \{i_1, ..., i_k\}$

$$conf(I \to j) = \frac{support(I \cup j)}{support(I)}$$

#### Example: Confidence

$$T_1 = \{m, c, b\}$$
  $T_2 = \{m, p, j\}$   
 $T_3 = \{m, b\}$   $T_4 = \{c, j\}$   
 $T_5 = \{m, p, b\}$   $T_6 = \{m, c, b, j\}$   
 $T_7 = \{c, b, j\}$   $T_8 = \{b, c\}$ 

- $\square$  Association rule:  $\{m, b\} \rightarrow c$ 
  - Support(m,b)=4/8, Support(m,b,c)=2/8
  - Confidence = 2/4 = 0.5

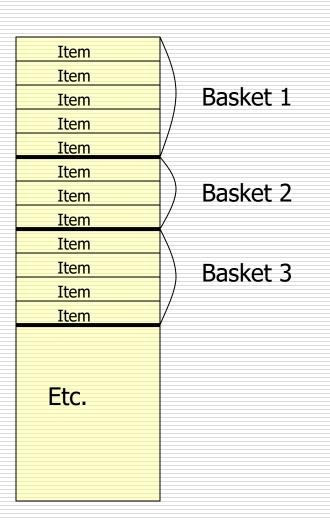
## **Association Rules Mining**

- ☐ Question: "find all association rules with support  $\geq s$  and confidence  $\geq c''$
- ☐ Hard part: finding the frequent itemsets

#### Computation Model

- Typically, data is kept in flat files rather than in a database system
  - Stored on disk
  - Stored basket-by-basket
  - Expand baskets into pairs, triples, etc. as you read baskets

#### File Organization



Example: items are positive integers, and boundaries between baskets are -1

## Computation Model – (2)

- ☐ The true cost of mining disk-resident data is usually the number of disk I/O's
- □ In practice, association-rule algorithms read the data in passes — all baskets read in turn
- Thus, we measure the cost by the number of passes an algorithm takes

## Main-Memory Bottleneck

- For many frequent-itemset algorithms, main memory is the critical resource
  - As we read baskets, we need to count something, e.g., occurrences of pairs
  - The number of different things we can count is limited by main memory
  - Swapping counts in/out is a disaster

#### Finding Frequent Pairs

- □ The hardest problem often turns out to be finding the frequent pairs
  - Why? Often frequent pairs are common, frequent triples are rare
    - ☐ Why? Probability of being frequent drops exponentially with size; number of sets grows more slowly with size
- We'll concentrate on pairs, then extend to larger sets

## Naïve Algorithm

- Read file once, counting in main memory the occurrences of each pair
  - From each basket of n items, generate its n(n-1)/2 pairs by two nested loops
- ☐ Fails if (#items)² exceeds main memory
  - Remember: #items can be 100K (Wal-Mart) or 10B (Web pages)

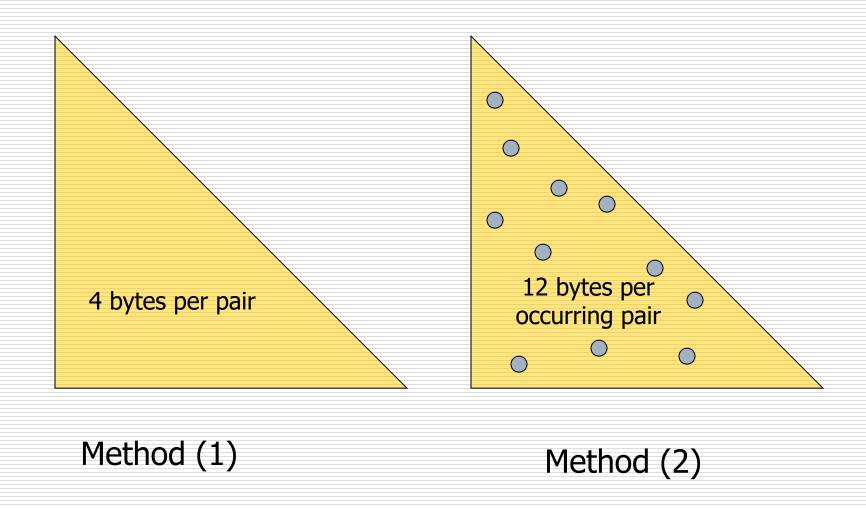
## **Example:** Counting Pairs

- ☐ Suppose 10<sup>5</sup> items
- □ Suppose counts are 4-byte integers
- □ Number of pairs of items:  $10^5(10^5-1)/2 = 5*10^9$  (approximately)
- ☐ Therefore, 2\*10<sup>10</sup> (20 gigabytes) of main memory needed

## Details of Main-Memory Counting

- □ Two approaches:
  - (1) Count all pairs, using a triangular matrix
    - requires only 4 bytes/pair always assume integers are 4 bytes
  - (2) Keep a table of triples [i, j, c] = "the count of the pair of items  $\{i, j\}$  is c''
    - requires 12 bytesbut only for those pairs with count > 0

## Details of Main-Memory Counting



#### Comparing the Two Approaches

- □ Approach 1: Triangular Matrix
  - n = total number of items
  - Count pair of items {i, j} only if i<j</p>
  - Keep pair counts in lexicographic order:
    - $\square$  {1,2}, {1,3},..., {1,*n*}, {2,3}, {2,4},...,{2,*n*}, {3,4},...{n-1,*n*}
  - Pair  $\{i, j\}$  is at position (i-1)(n-i/2) + j-i
  - Total number of pairs n(n-1)/2; total bytes=  $2n^2$
  - Triangular Matrix requires 4 bytes per pair
- Approach 2 uses 12 bytes per occurring pair (but only for pairs with count > 0)
  - Beats Approach 1 if less than 1/3 of possible pairs actually occur

#### Comparing the Two Approaches

Approach 1: Triangular Matrix **n** = total number items Count pair of items {i, j} only if i<j Problem is if we have too many items so the pairs  $s = 2n^2$ do not fit into memory. pair Can we do better? possible pairs actually occur

#### Outline

- Association Rules
- ☐ Frequent Itemset Mining Algorithms
  - Apriori
  - FP-growth
- Sequential Pattern Mining Algorithms

- Proposed by Rakesh Agrawal [VLDB'94]
- ☐ Key idea:
  - Candidate generation-and-test
  - Anti-monotone property



http://www.vldb.org > conf PDF

#### Fast Algorithms for Mining Association Rules - VLDB ...

by R Agrawal · Cited by 28692 — We consider the problem of discovering association rules between items in a large database of sales transactions. We present two new algorithms for... 13 pages

## Apriori Algorithm – (1)

- A two-pass approach called Apriori limits the need for main memory
- ☐ *Monotonicity*: if a set of items appears at least *s* times, so does every subset
  - Contrapositive for pairs: if item i does not appear in s baskets, then no pair including i can appear in s baskets

## Apriori Algorithm – (2)

- Pass 1: Read baskets and count in main memory the occurrences of each item
  - Requires only memory proportional to #items
- Items that appear at least s times are the frequent items

## Apriori Algorithm – (3)

- Pass 2: Read baskets again and count in main memory only those pairs both of which were found in Pass 1 to be frequent
  - Requires memory proportional to square of frequent items only (for counts), plus a list of the frequent items (so you know what must be counted)

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

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



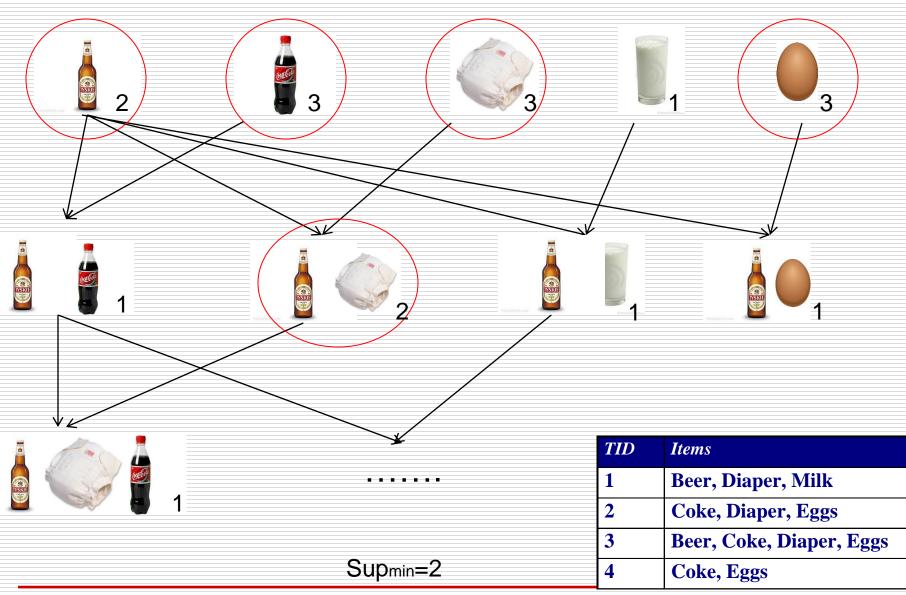




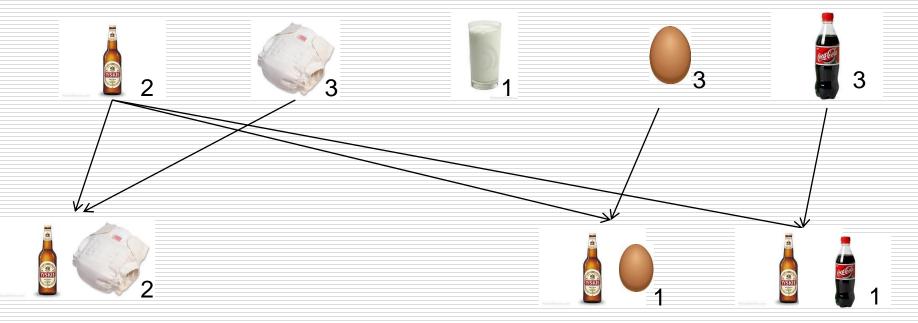




## Naive Algorithm



☐ Anti-monotone property: If an itemset is not frequent, then any of its superset is not frequent



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



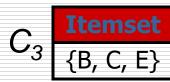
Tid	Items
10	A, C, D
20	В, С, Е
30	A, B, C, E
40	B, E

 $C_1$ 1st scan

Itemset	sup
{A}	2
{B}	3
{C}	3
{D}	1
{E}	3

_	Itemset	sup
$L_1$	{A}	2
	{B}	3
	{C}	3
	{E}	3

_		
$L_2$	Itemset	sup
	{A, C}	2
	{B, C}	2
	{B, E}	3
	{C, E}	2



3<sup>rd</sup> scan ↓ L<sub>3</sub>

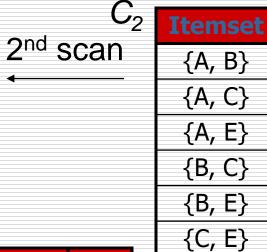
{A, B}

{A, C}

{B, E}

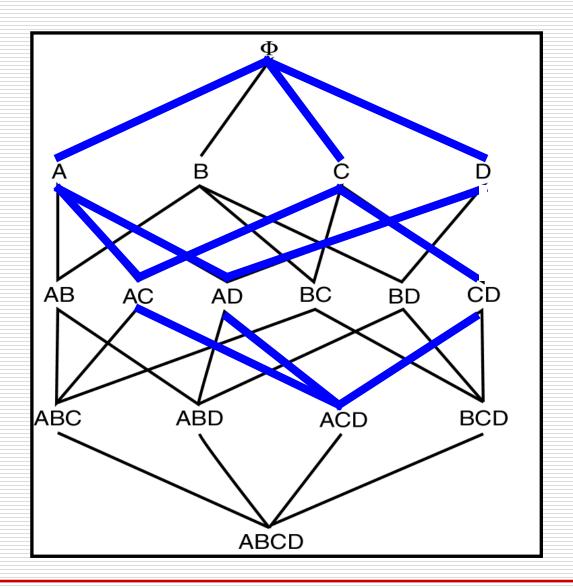
{C, E}

Itemset	sup
{B, C, E}	2



- 1.  $C_1$  = Itemsets of size one in I;
- 2. Determine all large itemsets of size 1,  $L_{1}$ ;
- 3. i = 1;
- 4. Repeat
- 5. i = i + 1;
- 6.  $C_i = Apriori-Gen(L_{i-1});$
- 7. Count  $C_i$  to determine  $L_i$ ;
- 8. until no more large itemsets found;

## Frequent Itemset Property



## Drawbacks of Apriori

- Multiple scans of transaction database
  - Multiple database scans are costly
- ☐ Huge number of candidates
  - To find frequent itemset  $i_1i_2...i_{100}$ 
    - # of scans: 100
    - $\square$  # of Candidates:  $2^{100}-1 = 1.27*10^{30}$

## Improving Apriori: General Ideas

- Reduce passes of transaction database scans
- Shrink number of candidates
- Facilitate support counting of candidates

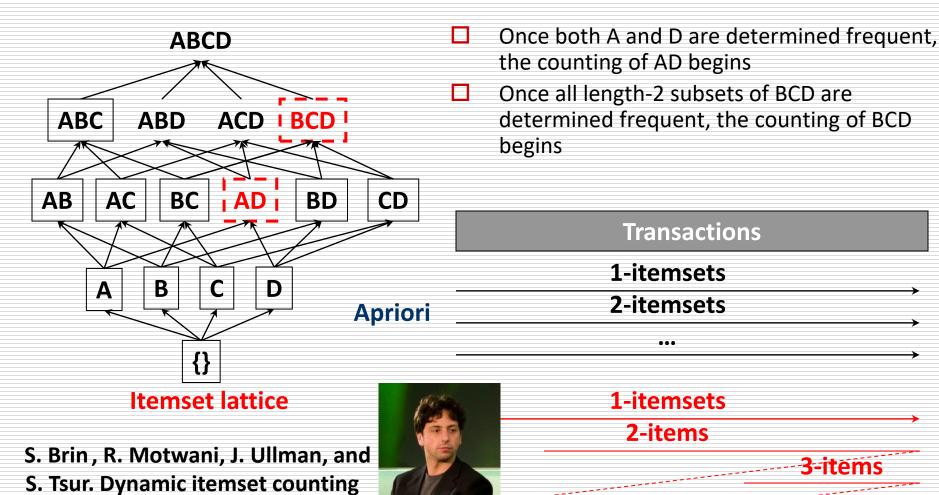
## Improving Apriori's Efficiency

- ☐ Hash-based itemset counting: A k-itemset whose corresponding hashing bucket count is below the threshold cannot be frequent
- ☐ Transaction reduction: A transaction that does not contain any frequent k-itemset is useless in subsequent scans
- Partitioning: Any itemset that is potentially frequent in DB must be frequent in at least one of the partitions of DB
- ☐ Sampling: mining on a subset of given data, need a lower support threshold + a method to determine the completeness
- Dynamic itemset counting: add new candidate itemsets immediately (unlike Apriori) when all of their subsets are estimated to be frequent

#### DIC: Reduce Number of Scans

and implication rules for market

basket data. In SIGMOD'97



41

## FP-growth Algorithm

- Proposed by Jiawei Han [SIGMOD'00]
- Uses the Apriori pruning principle
- Scan DB only twice
  - Once to find frequent 1-itemset (single item pattern)
  - Once to construct FP-tree (prefix tree, Trie), the data structure of FP-growth

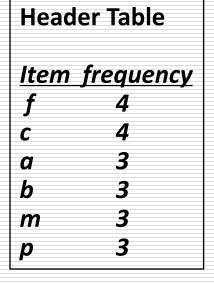


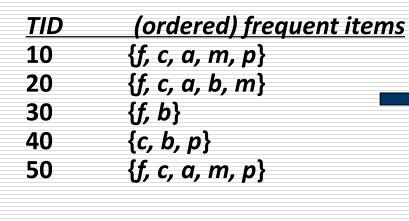
#### Mining Frequent Patterns without Candidate Generation

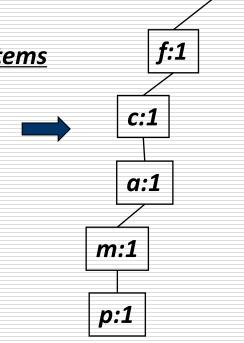
- Compress a large database into a compact, <u>Frequent-Pattern tree</u> (<u>FP-tree</u>) structure
  - highly condensed, but complete for frequent pattern mining
  - avoid costly database scans
- Develop an efficient, FP-tree-based frequent pattern mining method
  - A divide-and-conquer methodology: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

TID	Items bought
10	{f, a, c, d, g, i, m, p}
20	{a, b, c, f, I, m, o}
30	{b, f, h, j, o, w}
40	{b, c, k, s, p}
50	{a, f, c, e, l, p, m, n}

St	$p_{min}$	=	2







10 {f, a, c 20 {a, b, 30 {b, f, h 40 {b, c, h	bought c, d, g, i, c, f, l, m h, j, o, w k, s, p} c, e, l, p,	m, p} , o} <sub>?</sub> }		Su	P <sub>min</sub>	= 2	
Header Table  Item frequency		<i>TID</i> 10 20	(ordered) frequent items {f, c, a, m, p} {f, c, a, b, m}	c:3	f:4 b:1	c:1 b:1	
f 4 c 4 a 3 b 3 m 3 p 3		30 40 50	{f, b} {c, b, p} {f, c, a, m, p}	m:2 p:2	b:1 m:1	p:1	

 $Sup_{min} = 2$ 

```
      TID
      (ordered) frequent items

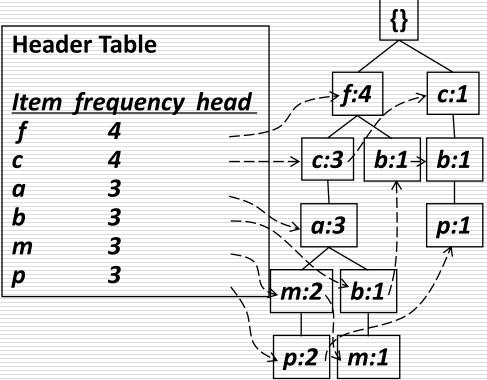
      10
      {f, c, a, m, p}

      20
      {f, c, a, b, m}

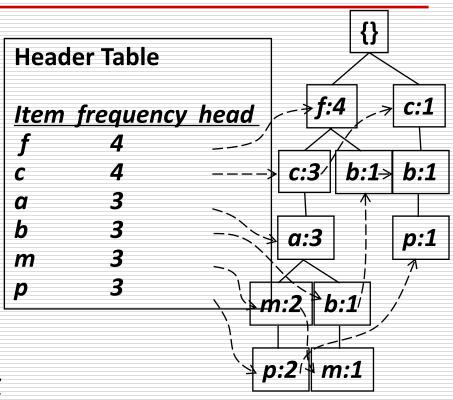
      30
      {f, b}

      40
      {c, b, p}

      50
      {f, c, a, m, p}
```



$$Sup_{min} = 2$$



#### **Conditional** pattern bases

#### Item cond. pattern base freq. itemset

p	fcam:2, cb:1	fp, cp, ap, mp, fcp, fap, fmp, cap, cmp, amp, camp, facp,
		fcmp, famp, fcamp
m	fca:2, fcab:1	fm, cm, am, fcm, fam, cam, fcam
b	fca:1, f:1, c:1	***
а	fc:3	•••
С	f:3	•••

## Why Is Frequent Pattern Growth Fast?

- ☐ The performance study shows
  - FP-growth is faster than Apriori (in most cases), and is also faster than tree-projection (an order of magnitude on some datasets)
- Reasoning
  - No candidate generation (claimed by the authors)
  - Use compact data structure
  - Eliminate repeated database scan
  - Basic operation is counting and FP-tree building

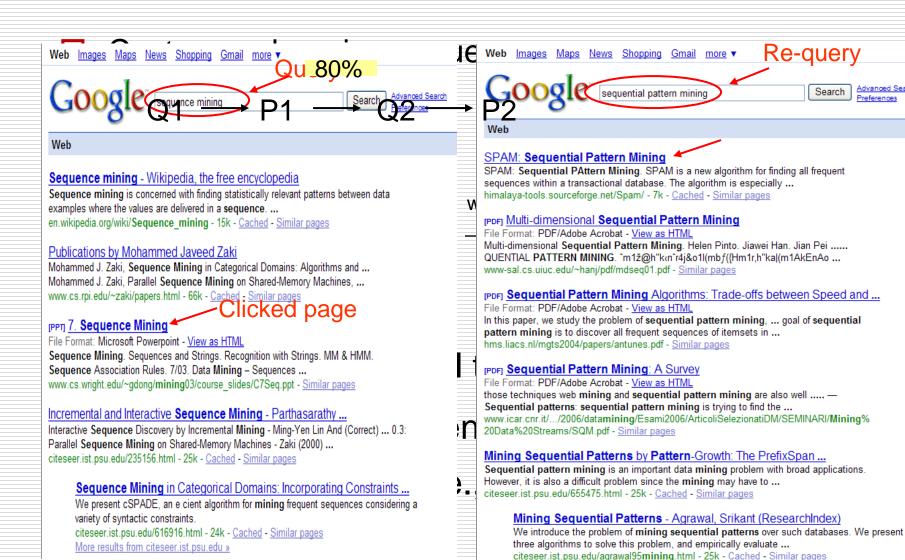
## **Extension of Association Rule Mining**

- Association rule mining has been extensively studied in the data mining community.
- There are many efficient algorithms and model variations.
- Other related work includes
  - Multi-level or generalized rule mining
  - Sequential pattern mining
  - Constrained rule mining
  - Incremental rule mining
  - Maximal and closed frequent itemset mining
  - Numeric association rule mining
  - Rule interestingness and visualization
  - Parallel algorithms
  - **.**..

## **Extension of Association Rule Mining**

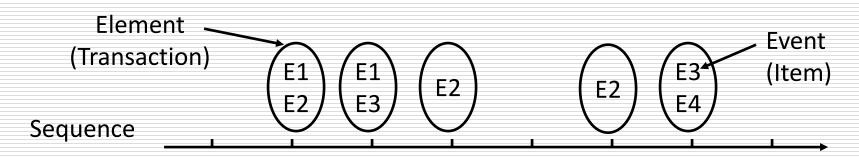
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  - Rule interestingness and visualization
  - Parallel algorithms
  - **.**..

## **Applications**



## **Examples of Sequence Data**

Sequence Database	Sequence	Element (Transaction)	Event (Item)
Customer	Purchase history of a given customer	A set of items bought by a customer at time t	Books, diary products, CDs, etc
Web Data	Browsing activity of a particular Web visitor	A collection of files viewed by a Web visitor after a single mouse click	Home page, index page, contact info, etc
Event data	History of events generated by a given sensor	Events triggered by a sensor at time t	Types of alarms generated by sensors
Genome sequences	DNA sequence of a particular species	An element of the DNA sequence	Bases A,T,G,C



## Formal Definition of a Sequence

☐A sequence is an ordered list of elements (transactions)

$$S = < e_1 e_2 e_3 ... >$$

Each element contains a collection of items

$$e_i = \{i_1, i_2, ..., i_k\}$$

- Each element is attributed to a specific time
- □A k-sequence is a sequence that contains k items

## Formal Definition of a Subsequence

A sequence  $< a_1 a_2 \dots a_n >$  is contained in another sequence  $< b_1 b_2 \dots b_m >$  ( $m \ge n$ ) if there exist integers  $i_1 < i_2 < \dots < i_n$  such that  $a_1 \subseteq b_{i1}$ ,  $a_2 \subseteq b_{i1}$ , ...,  $a_n \subseteq b_{in}$ 

Data sequence	Subsequence	Contain?
< {2,4} {3,5,6} {8} >	< {2} {3,5} >	Yes
< {1,2} {3,4} >	< {1} {2} >	No
< {2,4} {2,4} {2,5} >	< {2} {4} >	Yes

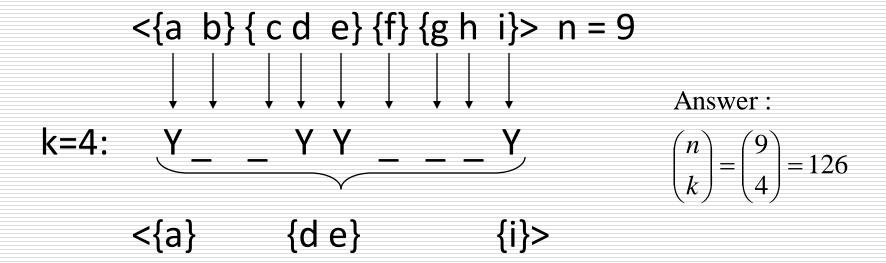
- The support of a subsequence w is defined as the fraction of data sequences that contain w
- A sequential pattern is a frequent subsequence (i.e., a subsequence whose support is ≥ minsup)

## Sequential Pattern Mining: Definition

- ☐ Given:
  - a database of sequences
  - a user-specified minimum support threshold, minsup
- ☐ Task:
  - Find all subsequences with support ≥ minsup

## Sequential Pattern Mining: Challenge

How many k-subsequences can be extracted from a given n-sequence?



#### Outline

- Association Rules
- ☐ Frequent Itemset Mining Algorithms
- Sequential Pattern Mining Algorithms
  - GSP
  - SPADE
  - SPAM

### GSP (Generalized Sequential Pattern Mining)

- Proposed by Srikant and Agrawal [EDBT'96]
- Uses the Apriori pruning principle

## Finding Length-1 Sequential Patterns

- ☐ Initial candidates:
  - <a>, <b>, <c>, <d>, <e>, <f>, <g>, <h>
- Scan database once, count support for candidates

$$min_sup = 2$$

Seq. ID	Sequence
10	<(bd)cb(ac)>
20	<(bf)(ce)b(fg)>
30	<(ah)(bf)abf>
40	<(be)(ce)d>
50	<a(bd)bcb(ade)></a(bd)bcb(ade)>

Cand	Sup
<a></a>	3
<	5
<c></c>	4
<d></d>	3
<e></e>	3
<f></f>	2
<g>≥</g>	1
<b>≯h</b> ≥	1

## Generating Length-2 Candidates

51 length-2 Candidates

	<a></a>	<b></b>	<c></c>	<d></d>	<e></e>	<f></f>
<a></a>	<aa></aa>	<ab></ab>	<ac></ac>	<ad></ad>	<ae></ae>	<af></af>
<	<ba></ba>	>	<pc></pc>	<bd></bd>	<be></be>	<bf></bf>
<c></c>	<ca></ca>	<cp></cp>	<cc></cc>	<cd></cd>	<ce></ce>	<cf></cf>
< <b>d&gt;</b>	<da></da>	<db></db>	<dc></dc>	<dd></dd>	<de></de>	<df></df>
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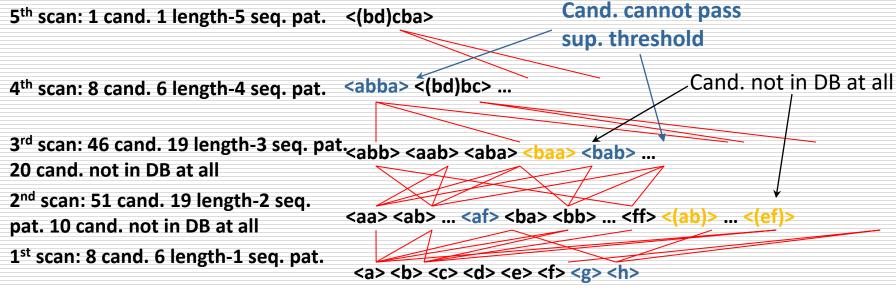
	<a></a>	<b></b>	<c></c>	<d>&gt;</d>	<e></e>	<f></f>
<a></a>		<(ab)>	<(ac)>	<(ad)>	<(ae)>	<(af)>
<b></b>			<(bc)>	<(bd)>	<(be)>	<(bf)>
<c></c>				<(cd)>	<(ce)>	<(cf)>
<d></d>					<(de)>	<(df)>
<e></e>						<(ef)>
<f></f>						

Without Apriori property, 8\*8+8\*7/2=92 candidates

Apriori prunes 44.57%

candidates

## **GSP Mining Process**



min\_sup =2

Soc ID	Coguence
Seq. ID	Sequence
10	<(bd)cb(ac)>
20	<(bf)(ce)b(fg)>
30	<(ah)(bf)abf>
40	<(be)(ce)d>
50	<a(bd)bcb(ade)></a(bd)bcb(ade)>

## **GSP Algorithm**

- □ Take sequences in form of <x> as length-1 candidates
- Scan database once, find F<sub>1</sub>, the set of length-1 sequential patterns
- $\square$  Let k=1; while  $F_k$  is not empty do
  - Form  $C_{k+1}$ , the set of length-(k+1) candidates from  $F_k$ ;
  - If  $C_{k+1}$  is not empty, scan database once, find  $F_{k+1}$ , the set of length-(k+1) sequential patterns
  - Let k=k+1;

## **GSP Algorithm**

- Benefits from the Apriori pruning
  - Reduces search space
- Bottlenecks
  - Scans the database multiple times
  - Generates a huge set of candidate sequences

# **SPADE Algorithm**

## SPADE Algorithm

- Proposed by Zaki et al. [MLJ'01]
- Candidate generation-and-test
- Vertical ID-list data representation based on Lattice-theory
- Counting support through temporal joins
- □ Reduced I/O costs (three DB scans)

## SPADE Algorithm

ID	Data Sequence
1	<pre> <a href="#"> <a <="" href="#" td=""></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></a></pre>
2	  c(bd)>
3	<d(bc)(ac)(cd)></d(bc)(ac)(cd)>

ID-List DB

a / b /		С		d			
SID	Pos	SID	Pos	SID	Pos	SID	Pos
1	1/	1	3	1	2	1	4
1	5	1	5	1	3	1	7
1	6	2	1	1	5	2	2
2	3	2	5	2	2	2	5
3	3	3	2	2	4	3	1
				3	2	3	4
				3	3		
				3	4		

## **Temporal Joins**

{a}				
SID	Pos			
1	1			
1	5			
$\neq$	6			
2	3			
3	3			

	{b}				
	SID	Pos			
	1	3			
$\setminus$	1	5			
4	2	1			
	2	5			
	3	2			

{a,	, b}
SID	Pos
1	3
1	5
2	5

Supp{ab}=2

{b, a}				
SID	Pos			
1	5			
1	6			
3	3			

Supp{ba}=2

{(ab)}			
SID	Pos		
1	5		

Supp{(ab)}=1

min\_support=2

# SPAM Algorithm

## SPAM Algorithm

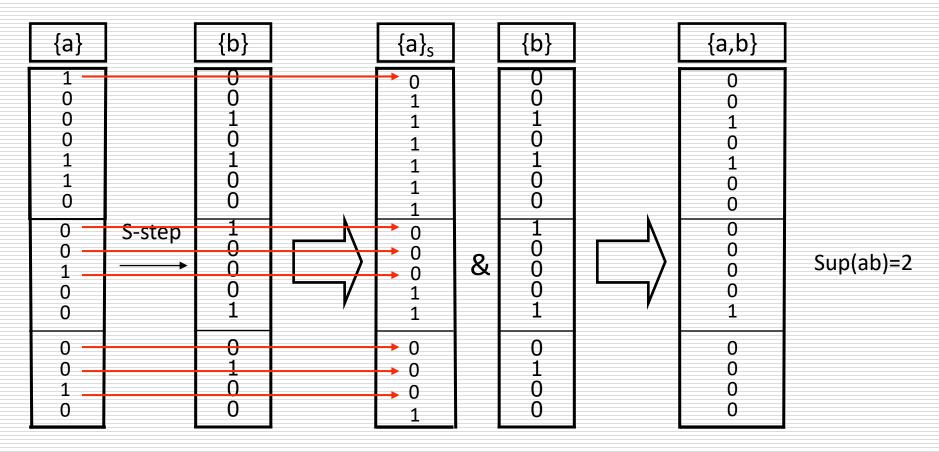
- ☐ Proposed by Ayres *et al.* [*KDD'02*]
- Key idea based on SPADE
- Using bitmap data representation
- Faster than SPADE yet space consuming

# SPAM Algorithm

	ID		Da	ata Sed	quence		
	10	<	O,O(¢	(Q	( a b c)	<b>0</b> ,0>	
	20		//>(	c/d)z	c (b d)	) >	
	30		≠d/b	9) (z	<b>c</b> /(cc	d ) >	
	_	///		//			
SID EID	{a}		{b}		{c}		{d}
10 1 10 2 10 3 10 4 10 5 10 6 10 7 20 1 20 2 20 3 20 4	1 0 0 0 1 1 0 0 0		0 0 1 0 1 0 0 1		0 1 0 1 0 0 0		0 0 1 0 0 1 0
20 5 30 1 30 2 30 3 30 4	0 0 1 0		0 1 0 0		0 1 1 1		1 0 0 1

## **SPAM Temporal Joins**

#### Sequence extended step:



min\_support=2

### Problem of SPAM

Bitmap representation is space consuming i.e., data is commonly very sparse

## Acknowledgement

- ☐ Slides are adapted from:
  - Prof. Jeffrey D. Ullman
  - Dr. Jure Leskovec
  - Dr. Wujun Li

## Quiz

TID	Items
10	{a, d, e}
20	{a, b, c, e}
30	{a, b, d, e}
40	{a, c, d, e}
50	{b, c, e}
60	{b, d, e}
70	{c, d}
80	{a, b, c}
90	{a, d, e}
100	{a, b, e}

Confidence( $\{bd\} \rightarrow \{e\}$ ) = ? Confidence( $\{e\} \rightarrow \{bd\}$ ) = ?

答案请发送到邮箱: bigdatacomputing@163.com

截至时间: 今天(2023年2月24日) 晚上24点

需要注明: (1)姓名; (2)学号;(3)专业