# DSA5101 Introduction to Big Data for Industry $_{_{\mathrm{AY2025/26\ Sem1\ By\ Zhao\ Peiduo}}$

#### Frequent Itemsets and Association Rules

Association Rule Discovery Market-basket model:

- Goal: Identify items that are bought together by many supermarket customers.
- Approach: Process sales data of each customer to find dependencies among items

#### The Market-Basket Model

- A large set of items e.g., things sold in a supermarket.
- A large set of baskets each basket is a small subset of items (what a customer buys).
- Want to discover association rules e.g., people who bought  $\{x, y, z\}$  tend to buy  $\{v, w\}$ .
- A many-to-many mapping between two kinds of things connections among items, not baskets.
- Example:

	$_{ m TID}$	Items
	1	Bread, Coke, Milk
Input:	2	Beer, Bread
	3	Beer, Coke, Diaper, Milk
	4	Beer, Bread, Diaper, Milk
	5	Coke, Diaper, Milk

Output: Rules Discovered: {Milk → Coke}, {Diaper, Milk → Beer}

#### Frequent Itemsets

- Simplest question: Find sets of items that appear together frequently in baskets.
- Support for itemset I: Number of baskets containing all items in I (often as a fraction of total baskets).
- Given a support threshold s: sets of items appearing in at least s baskets are frequent itemsets.
- Example:Support of {Beer, Bread} = 2 baskets.

#### Association Rules

- $\bullet \ \ \{i_1, \ldots, i_k\} \to j \ \text{means: "if a basket contains all $i$'s, it's $\it likely$ to contain $\it i$"}.$
- Confidence: Probability of j given  $I = \{i_1, \ldots, i_k\}$

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

#### Interesting Association Rules

- Not all high-confidence rules are interesting e.g., X → milk might be high just because milk is common.
- Interest: Difference between confidence and the fraction of baskets containing j

$$Interest(I \rightarrow j) = |conf(I \rightarrow j) - Pr[j]|$$

• Interesting rules have high positive or negative interest values (usually above 0.5). Finding Association Rules Problem: Find all rules with support > s and confidence > c.

- Find all frequent itemsets I.
- Rule generation: For every subset A of I, generate a rule A → I \ A with:

$$conf(A \to I \setminus A) = \frac{support(I)}{support(A)}$$

- Observation 1: Single pass over subsets of I to compute confidence.
- Observation 2: Monotonicity if B ⊂ A ⊂ I, then

$$conf(B \to I \setminus B) < conf(A \to I \setminus A)$$

· Use monotonicity to prune rules below confidence threshold.

#### Itemsets: Computation Model

- Data is typically kept in flat files:
  - Stored on disk, too large to fit in main memory.
  - Stored basket-by-basket (e.g., 20, 52, 38, -1, 40, 22, -1, 20, 22, -1, ...)
- Major cost: Time taken to read baskets from disk to memory.
- Assume baskets are small a block of baskets can be expanded in main memory to generate all subsets of size k via k nested loops.
- Large subsets can often be ruled out using monotonicity.

#### Communication Cost is Key

- A pass = reading all baskets sequentially.
- Since data size is fixed, measure speed by number of passes.

#### Main-Memory Bottleneck

- For many algorithms, main memory is the limiting factor.
- While reading baskets, we need to count occurrences (e.g., pairs).

#### The number of distinct items we can count is limited by memory.

### Finding Frequent Pairs

- Goal: Find frequent pairs  $\{i_1, i_2\}$ .
- Frequent pairs are common; frequent triples are rare.
- Probability of being frequent drops exponentially with set size.
- · Approach:
  - First focus on pairs, then extend to larger sets.
  - Generate all itemsets, but keep only those likely to be frequent.

#### Counting Pairs in Memory

- Approach 1: Use a matrix to count all pairs.
- Approach 2: Store triples [i, j, c] meaning count of pair {i, j} is c.
- - Approach 1: 4 bytes per pair.
  - Approach 2: 12 bytes per pair with count > 0.

#### Comparing the Two Approaches

- Triangular matrix: Count only if i < j, needs  $2n^2$  bytes total.
- Approach 2 wins if less than 1/3 of possible pairs occur.

#### If Memory Fits All Pairs:

- 1. For each basket, double loop to generate all pairs.
- 2. Increment count for each generated pair.

# Apriori Algorithm

- A two-pass (and beyond) algorithm that limits memory usage using monotonicity (downward closure).
- Key idea: If I is frequent, then every subset J ⊂ I is also frequent.
- Contrapositive for pairs: If i is infrequent, then no pair containing i can be frequent.

#### Steps (all itemset sizes)

- Pass 1 (for k=1): Count each item; items with count  $\geq s$  form  $L_1$  (frequent items).
- For k ≥ 2:
  - Candidate generation: From  $L_{k-1}$ , form  $C_k$  by joining two (k-1)-itemsets that share exactly k-2items: take their union (size k).
  - **Pruning:** Remove any  $I \in C_k$  if some (k-1)-subset of I is not in  $L_{k-1}$  (by monotonicity).
  - Counting: Make one pass; count supports of Ck.
  - Filtering:  $L_k = \{I \in C_k \mid \text{support}(I) \geq s\}.$

# Rule Generation (from frequent itemsets)

ullet For each frequent I and each nonempty  $A\subset I$ , form the rule  $A\to I\setminus A$  with

$$conf(A \to I \setminus A) = \frac{support(I)}{support(A)}$$

• Observation (confidence monotonicity): If  $B \subset A \subset I$ , then

$$conf(B \to I \setminus B) < conf(A \to I \setminus A).$$

• Use this to prune rules below the confidence threshold c.

# Memory Requirement

- Pass 1: Memory ∝ number of (distinct) items
- ullet Pass  $k\ (k\geq 2)$ : Memory lpha number of candidates in  $C_k$  (for market-basket data and reasonable  $s,\ k=2$  is often
- Trick: Re-number frequent items 1, 2, ... and keep a map to original item IDs for compact indexing.

• Definition: A hash function h takes a hash-key value and produces a bucket number  $\in [0, B-1]$ .

#### · Should randomize hash-keys roughly uniformly into buckets. Indexing using Hash Functions

- Used for indexing to enable fast search/retrieval.
- Example: Hash the name to the ordinal position of the first letter, use as bucket index.

# PCY (Park-Chen-Yu) Algorithm

Observation: In Apriori's Pass 1, most memory is idle (only item counts stored). Use spare memory to hash pairs into buckets and prune candidate pairs before Pass 2.

#### Pass 1 of PCY

- · Maintain a hash table with as many buckets as memory allows.
- For each basket:
  - Count each item's frequency (to get frequent items  $L_1$ ).
  - For each unordered pair  $\{i,j\}$  in the basket: compute bucket  $b=h(\{i,j\})$  and increment that bucket's count (cap counts at s if desired).
- After the pass, replace bucket counts with a bit vector: bit b=1 iff bucket count  $\geq s$ , else 0 (bitmap uses about 1/32 the memory of 32-bit integer counts).

#### Using Hash Buckets to Prune Candidate Pairs

- If a bucket's count < s, then no pair hashing to that bucket can be frequent prune them.
- If a pair is truly frequent, its bucket must be frequent (so it will not be pruned).

#### PCY - Pass 2

- Count only pairs {i, j} that satisfy both:
  - 1. i and j are frequent items (i.e., in L1), and
  - 2. The pair hashes to a bucket whose bit is 1 in the bitmap (a "frequent" bucket).
- Note: On this pass, a table of (item, item, count) triples is essential (triangular matrices don't align with hash
- For PCY to beat Apriori, the hash table should eliminate roughly  $\geq 2/3$  of the candidate pairs.

# Refinement: Multistage Algorithm (3 passes)

- · After Pass 1 of PCY, rehash only the pairs that would be considered in PCY's Pass 2 (i.e., both items frequent and first-hash bucket frequent) using an independent hash function to a second bucket table.
- Replace the second bucket counts with a second bit vector (slightly smaller, e.g., 31/22 size).

### Multistage - Pass 3

- Count only pairs {i, j} that satisfy all:
  - 1. i and j are frequent,
  - 2.  $\{i, j\}$  hashes to a frequent bucket in the first bitmap, and 3.  $\{i, j\}$  hashes to a frequent bucket in the second bitmap.
- Effect: Fewer candidate pairs than plain PCY, with combined bitmaps using about  $\frac{1}{16}$  of the memory of integer

#### Important Points

- 1. The two hash functions must be independent.
- 2. Both hashes must be checked on the final counting pass.
- 3. More stages are possible for additional pruning, but each stage needs another bitmap; eventually memory runs

# Refinement: Multihash (2 passes)

- Use several independent hash tables in the first pass and create multiple bitmaps (same total bitmap space as PCY
- Pass 2: Count only pairs whose buckets are frequent in all bitmaps (analogous to Pass 3 of multistage).
- Trade-off: Halving buckets doubles average bucket count; ensure many buckets still fall below s to retain pruning

#### Main-Memory Details

- We do not need to count a bucket past s.
- On the second pass, a triple table is required (cannot use a triangular matrix).

#### Adding More Hash Functions

- Either multistage or multihash can use more than two hash functions
- In multistage, diminishing returns as bit-vectors consume memory
- In multihash, bit-vectors use same space as one PCY bitmap; too many hash functions cause most buckets to become frequent.

# Random Sampling

- If data is too large to fit in main memory, but a random sample fits in memory, then:
   Run an in-memory frequent-itemset algorithm (e.g., A-Priori) on the sample.

  - Scale down support threshold proportionally.
- Challenge: Itemsets that are frequent in the whole dataset may not appear frequent in the sample.
- · Result: May miss some frequent itemsets (false negatives).
- · Advantage: Very fast and memory efficient.

# SON Algorithm (Savasere, Omiecinski, Navathe)

- Works for distributed or map-reduce environment.
- Divide dataset into k chunks.
- · Each chunk fits in memory.
- For each chunk:
  - 1. Find candidate frequent itemsets in the chunk (local frequent).
  - 2. Collect all candidates from all chunks.
- Run a second pass over the whole dataset to count the candidates' true support.
- Guarantee: Any itemset that is globally frequent must appear as frequent in at least one chunk.

#### SON Algorithm - Pass 1

- · Each mapper runs A-Priori (or similar) on its chunk.
- · Outputs locally frequent itemsets.
- Reducers aggregate all candidates across chunks.
- · Result: A superset of globally frequent itemsets.

#### SON Algorithm - Pass 2

- Each mapper:
  - Counts support of the candidate itemsets from Pass 1 in its chunk.
- · Reducers sum counts across mappers.
- · Output: Globally frequent itemsets.

#### Why SON Works

- Suppose itemset I is frequent in the whole dataset.
- Then I must be frequent in at least one chunk.
- Thus I will be found in Pass 1.
- No false negatives.
- May have false positives (candidates that are not globally frequent).

# Toivonen's Algorithm

- Another sampling-based algorithm.
- - Take a random sample of the dataset that fits in memory.
  - Run A-Priori (or similar) on the sample with a lowered support threshold.
  - Result: Candidate itemsets (may contain false positives, but hopefully no false negatives)
  - Run a second pass over the whole dataset to count supports of candidates.
  - 5. If no "frequent" itemsets are missed, done.
- 6. Otherwise, repeat with a larger sample.

#### Toivonen's Algorithm - Key Idea

- Reduce risk of false negatives by lowering the support threshold in the sample.
- False positives are okay (they will be eliminated in the second pass)
- · If a false negative occurs, restart with larger sample.

### Toivonen's Algorithm - Example

- True support threshold: 5%
- Sample size: 10% of dataset.
- Adjusted threshold: 0.5%.
- Find itemsets frequent in sample > 0.5%.
- · Verify on full dataset.

#### Toivonen's Algorithm - Advantages and Disadvantages • Advantage:

- Typically needs only 2 passes (sample + full dataset).
- Efficient for large datasets.
- Disadvantage:
  - Risk of false negatives (forces restart).
- Sample size and threshold adjustment critical.

#### Comparison: SON vs. Toivonen

- - Always correct (no false negatives).
  - Requires 2 full passes of dataset
  - Well-suited for distributed/MapReduce.
- - May fail and require restart, but usually only 2 passes.
  - Efficient when sample fits in memory.
  - Risk of wasted work if sample is not representative.

# Comparison of Frequent Itemset Algorithms

Feature	Apriori	PCY	Random Sampling	SON	Toivonen's	
Number of passes	One for each itemset size	One for each itemset size	< 2	2	< 2	
False positives	No	No	No	No	No	
False negatives	No	No	Yes	No	No	
Memory usage	High	Lower than Apriori for pairs	Lower due to on-the-fly filter	Lower due to on-the-fly filter	Need to store negative border	
Scalable to big data	Poor	Slightly better	Very good	Very good	Good	
Candidate generation	Explicit, bottoms up	Same as Apriori, except for pairs	Sample-based heuristics	Same as Apriori, per chunk	Sample + negative border	

#### Lecture 2

#### Finding Similar Items: Locality Sensitive Hashing (LSH)

- ullet Given high-dimensional data points  $x_1, x_2, \ldots$  and distance function  $d(x_i, x_j)$ .
- Goal: Find all pairs  $(x_i, x_j)$  such that  $d(x_i, x_j) \leq s$ .
- Naïve solution: O(N<sup>2</sup>) comparisons.
- Desired: O(N) or close.

#### Motivation (From Apriori to LSH)

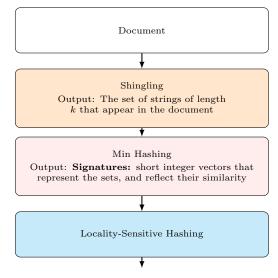
- · Apriori: Keep candidate pairs instead of all.
- . LSH: Hash documents so similar ones fall in the same bucket. Pass 1: Hash to buckets.
- Pass 2: Compare only within buckets.
- Benefit: Cuts comparisons from O(N<sup>2</sup>) to O(N).

#### Power of LSH

- · Use multiple hash functions.
- · Only examine pairs that collide in at least one bucket.
- · Pros: Tiny fraction of pairs examined.
- Cons: False negatives some true pairs missed.

# LSH: Essential Steps

- Shingling: Represent documents as Boolean vectors.
- Min-Hashing: Compress sets into signatures that preserve similarity.
- Locality-Sensitive Hashing: Threshold on signatures to find candidate pairs.



### Output: Candidate pairs:

those pairs of signatures that we need to test for similarity

- Represent each document D as the set S(D) of contiguous substrings of fixed length k (k-shingles).
- Example (k = 2): string abcab  $\Rightarrow$  shingles {ab, bc, ca}.

# Set → Boolean Matrix (incidence)

- Universe  $\mathcal{U}$ : all k-shingles seen in the corpus; docs  $D_1, \ldots, D_m$ .
- $\bullet \ \ \text{Build} \ M \in \{0,1\}^{|\mathcal{U}| \times m} \ \text{where} \ M[i,j] = 1 \ \text{iff shingle} \ i \in S(D_j); \ \text{each column} = \text{doc's Boolean vector}.$
- $\bullet$  Tiny example (k=2):  $D_1={
  m abc},\ D_2={
  m bca};\ \mathcal{U}=\{{
  m ab,bc,ca}\}$

Shingle	$D_1$	$D_2$
ab	1	0
bc	1	1
ca	0	1

#### Similarity (Jaccard on shingle sets)

•  $J(A, B) = \frac{|A \cap B|}{}$ ; high overlap in shingles  $\Rightarrow$  high resemblance.

#### Choosing k

- Small k: many chance matches (noisy). Large k: few shingles, little overlap.
- Heuristic: shorter texts ⇒ smaller k; longer docs ⇒ larger k.

#### Properties of shingles

- Order-aware: capture local ordering (unlike bag-of-words).
- Local change affects few shingles: editing one character changes at most k shingles around the edit.
- Length vs count: a length-L doc has  $\approx L-k+1$  (not-necessarily-unique) k-grams; unique set  $|S(D)| \leq L-k+1$ . • Normalization matters: case-folding, punctuation/whitespace handling, tokenization (char- vs word-grams) affect S(D) and resemblance.

Practical representation (sparse) M is huge and sparse; store only S(D) (IDs of shingles present), often via hashing each shingle to a 32-bit integer.

### Amount of compression (vs Boolean vector)

- Boolean vector size: |U| bits per document (can be billions ⇒ GBs).
- Sparse set size:  $\approx 32 \cdot |S(D)|$  bits (if 32-bit IDs). For  $L = 10^4$ , k = 5,  $|S(D)| \approx 10^4 \Rightarrow \sim 40$  KB instead of many GBs.
- Rule of thumb: replace an intractable  $|\mathcal{U}|$ -bit column by a few thousand 32-bit IDs  $\Rightarrow$  orders-of-magnitude smaller.

#### Min-Hashing (Step 2) — From Boolean Columns to Short Signatures • Goal: Find similar columns (documents) by computing small integer signatures.

- Key idea: Similarity of columns ≈ similarity of signatures.
- Compression: Signature vectors are tiny (e.g., ≈ 100 integers) compared to huge Boolean columns.

#### Similarity-Preserving Hash

- Hash each column C (set of shingles) to a small signature h(C) so that  $h(C_1)$  and  $h(C_2)$  preserve the similarity of  $C_1$  and  $C_2$ .
- Goal for h: if  $sim(C_1, C_2)$  is high, then with high probability  $h(C_1) = h(C_2)$ ; if low, then with high probability  $h(C_1) \neq h(C_2).$

#### Min-Hashing (for Jaccard)

- · Suitable similarity-preserving hash for Jaccard similarity.
- Concept relies on random row permutations of the characteristic (Boolean) matrix.

#### Operational Overview

- Choose a random permutation  $\pi$  of the rows (shingles).
- Define  $h_{\pi}(C)$  as the index of the first row (under  $\pi$ ) where column C has value 1.
- Repeat with K independent permutations to build a length-K signature (vector of integers) for each column.
- Signature matrix: columns = documents (sets), rows = min-hash values for each permutation.

- Suppose document D<sub>1</sub> has shingles in rows {2, 4} and D<sub>2</sub> in rows {3, 4}.
- Take permutation  $\pi = [3, 1, 4, 2]$  (ordering of rows). First 1 for  $D_1$  under  $\pi$ : row  $4 \Rightarrow h_{\pi}(D_1) = 3$  (since 4 is third in order). First 1 for  $D_2$  under  $\pi$ : row  $3 \Rightarrow h_{\pi}(D_2) = 1$ .
- Thus  $h_{\pi}(D_1) \neq h_{\pi}(D_2)$ . With many permutations, the fraction of matches  $\approx$  Jaccard similarity. Min-Hash Property (Fundamental)

• For a random permutation  $\pi$ ,

$$\Pr\left[h_{\pi}(C_1) = h_{\pi}(C_2)\right] \ = \ \dim_{\text{Jaccard}}(C_1, C_2) \ = \ \frac{|C_1 \cap C_2|}{|C_1 \cup C_2|}.$$

 Intuition (row types): X-rows (1, 1) contribute |C<sub>1</sub> ∩ C<sub>2</sub>|, Y-rows (1, 0) or (0, 1) contribute the remainder of the union; collision occurs when the topmost (under  $\pi$ ) 1 appears in an X-row

### Similarity from Signatures

- Define signature-similarity as the fraction of positions (hashes) in which two signatures agree.
- ullet Unbiased estimator:  $\mathbb{E}[\text{sig-sim}] = \text{Jaccard similarity of the original columns.}$
- Accuracy: Variance decreases with K; standard error O(1/√K).

Example (compute similarity between signatures):

perm	1	2	3	4	5	6
$s(D_1)$	2	1	4	7	5	3
$s(D_2)$ match?	2	3	4	9	6	3
match?	✓		✓			✓
	'					

$$\widehat{\text{Jaccard}}(D_1, D_2) = \frac{\text{\#matches}}{K} = \frac{3}{6} = 0.5.$$

#### Simulating Permutations in Practice

• True permutations are expensive; simulate using hash families

$$h_{a,b}(x) = (ax + b) \mod p, \quad p > N \text{ (prime)}, \ a, b \text{ random},$$

where x indexes rows (N rows). Each (a, b) acts like an independent permutation.

• Example:  $g(x) = 2x + 1 \mod 5 \Rightarrow [g(1), g(2), g(3), g(4), g(5)] = [3, 0, 2, 4, 1]$  (treat 0 as 5).

#### Why Min-Hashing?

- Space: Replace massive sparse Boolean columns by ~ K small integers.
- Speed: Compare signatures instead of full columns; enables LSH in the next step to find candidate pairs efficiently.

#### Implementation Technique — One-Pass Min-Hash

- Pick K independent hash functions h<sub>i</sub> (e.g., K = 100).
- For each column c and hash  $h_i$ , reserve a slot M(i,c); initialize  $M(i,c) = \infty$ .
- Scan rows (shingles): when row j has a 1 in column c, for every hi:

if 
$$h_i(j) < M(i, c)$$
 then  $M(i, c) \leftarrow h_i(j)$ .

ullet After the scan, the signature matrix M has K rows (hashes) and one column per document.

#### Implementation (pseudocode)

- for each row r:
  - for each hash h:: compute h:(r) - for each column c with 1 in row r:
  - - \* if  $h_i(r) < M(i,c)$  then  $M(i,c) := h_i(r)$

#### Example (building M with two hashes)

- Rows 1..5; two hashes:  $h(x) = x \mod 5$ ,  $g(x) = (2x + 1) \mod 5$ .
- Columns  $C_1$ ,  $C_2$  have 1's per the input matrix (slide).
- After scanning rows, final signatures (row 5 shown boxed on slide):

$$M(:, C_1) = (1, 2), \quad M(:, C_2) = (0, 0).$$

#### So Far

- Min-Hash compresses long Boolean columns to short signatures.
- Estimate Jaccard similarity via signature agreement fraction.
- All-pairs on N columns is still  $O(N^2)$  (e.g.,  $N = 10^6 \Rightarrow \sim 5 \times 10^{11}$  pairs).
- Motivation for LSH: restrict comparisons to likely-similar pairs.

#### Candidates from Min-Hash (thresholding, not scalable)

- Goal: find columns with Jaccard  $\geq s$  (e.g., s = 0.8).
- With K = 100 rows, require > 80 signature matches.
- Statistically valid but still compares every pair  $\Rightarrow O(N^2)$ .

#### LSH Overview

- $\bullet$  Split signature matrix M into multiple bands; hash each band of each column to a bucket.
- Candidate pairs: columns that land in the same bucket in at least one band.
- Tunable so that only similar columns collide with high probability.

#### Partition M into Bands

- Choose b bands of r rows  $(K = b \cdot r \text{ total rows})$ .
- For each band, hash its r-tuple to a table with k buckets (random collision  $\approx 1/k$ ).
- Candidate if two columns share a bucket in  $\geq 1$  band.
- Complexity: hash b bands for each of N columns  $\Rightarrow O(bN) \ll O(N^2)$

# Simplifying Assumption for Analysis

- Sufficient buckets so that columns hash to the same bucket iff their band vectors are identical.
- Ensure identical vectors in different bands use different bucket arrays (separate tables / dictionary).
- For analysis, "same bucket" ≡ "identical in that band"

#### LSH Parameters

- b (bands): larger b ⇒ more lenient (more false positives).
- r (rows per band): larger r ⇒ stricter (more false negatives).
- Required Min-Hash rows  $K = b \cdot r$ .

# textbfLSH - What We Want

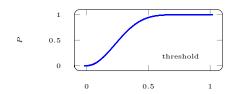
- Probability of sharing a bucket = 1 if similarity t > s.

#### Probability = 0 (no chance) if t < s.</li> What 1 Band of 1 Row Gives You

- Probability two sets hash to the same bucket  $= t = sim(C_1, C_2)$ .
- False negatives: pairs with high t that miss.
- False positives: pairs with low t that collide
- General Case: b Bands, r Rows/Band Let similarity of two columns be t.
  - Probability one band is identical: t<sup>r</sup>
  - Probability no band identical:  $(1-t^r)^b$
  - Probability at least one identical band (hence candidate):

$$P(\text{candidate}) = 1 - (1 - t^r)^b.$$

### S-Curve with b Bands of r Rows



similarity t

Where is the Threshold? The steepest point of the S-curve (where  $P=\frac{1}{2}$ ) satisfies

$$1 - (1 - t^r)^b = \frac{1}{2}.$$

For large b the approximation is

$$t \approx \left(\frac{\ln 2}{I}\right)^{1/r}$$

#### Picking r and b via the S-Curve

- Blue zone (false negatives): sim > 0.6 but no band match.
- Green zone (false positives): sim < 0.6 but at least one match.</li>

### LSH Summary

- Tune K, b, r to \*catch\* most similar pairs while \*discarding\* most dissimilar ones.
- First filter: in-memory check that signatures really agree.
- Optional second filter: re-scan data to verify document-level similarity.

# Summary: 3 Steps

- Shingling: convert docs → sets of shingles.
- 2. Min-Hash: compress sets into short signatures preserving similarity.
- 3. Locality-Sensitive Hashing: hash bands of signatures to buckets to obtain candidate pairs with similarity  $\geq s$ .