Frequent Itemsets

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January 16, 2019

Frequent Itemset Problem

Given a set of m baskets $\mathcal{B} = \{B_1, B_2, \dots, B_m\}$, each contains a set of items from a ground set U and a threshold s. Find all itemsets I such that $\operatorname{Support}(I) \geq s$.

Support of an itemset I, denoted by Support(I), is the number of baskets that contains all items in I.

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Baskets	Items
1	{Bread,Milk}
2	{Bread, Diapers, Beer, Eggs}
3	{Milk, Diapers, Beer, Cola}
4	{Bread,Milk, Diapers, Beer}
5	{Bread, Milk, Diapers, Cola}

 $Support(\{Brerad, Milk\}) = 3$

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If we set s = 3, then frequent itemsets:

- of size 1 are: {Bread}, {Milk}, {Beer}, {Diapers}.
- of size 2 are: {Bread, Milk}, {Beer, Diapers}

There is no frequent itemset of size at least 3.

Applications

Discover surprising relationships such as $\{Beer, Diapers\}^1$.

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¹See the history at: https://tdwi.org/articles/2016/11/15/beer-and-diapers-impossible-correlation.aspx

Applications

Detecting plagiarism.

- "Baskets" are sentences.
- "Items" are documents.

Two documents "appear" together in many sentences indicates plagiarism.

Applications

Online vs Brick-and-Mortar Retailing

- Online store: if you bought something, they can immediately recommend other items to buy.
- Brick-and-Mortar store: put items in frequent itemsets close to each other on the shelves.

Rules of the form $I \to j$, often is interpreted as if people buy I, they will likely buy j as well.

Rules of the form $I \rightarrow j$, often is interpreted as if people buy I, they will likely buy j as well.

Confidence of a rule:

$$Conf[I \to j] = \frac{Support(I \cup \{j\})}{Support(I)}$$
 (1)

We typically interested in rules where Support(I) $\geq s$.

• Interest of a rule:

$$Interest[I \to j] = Conf[I \to j] - \frac{|Support(\{j\})|}{|\mathcal{B}|}$$
 (2)

We are typically interested in rules that have positive interest.

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Association rule: $\{\textit{Beer}, \textit{Diapers}\} \rightarrow \textit{Bread}$.

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Association rule: $\{Beer, Diapers\} \rightarrow Bread$.

- $Conf(\{Beer, Diapers\} \rightarrow Bread) = \frac{Support(\{Beer, Diapers, Bread\})}{Support(\{Beer, Diapers\})} = \frac{2}{3}$
- Interest({Beer, Diapers} \rightarrow Bread) = $\frac{2}{3} \frac{4}{5} < 0$

Finding Association Rules

Suppose that we are interested in rules that have confidence at least 0.5.

Lemma

If $Support(I) \geq s$ and $Conf(I \rightarrow j) \geq 0.5$, then $Support(I \cup \{j\}) \geq s/2$

Finding Association Rules

Suppose that we are interested in rules that have confidence at least 0.5.

Lemma

If $\mathtt{Support}(I) \geq s$ and $\mathtt{Conf}(I \rightarrow j) \geq 0.5$, then $\mathtt{Support}(I \cup \{j\}) \geq s/2$

```
FINDASSOCRULES(\mathcal{B}, U, s)
\mathcal{I} \leftarrow \text{FREQUENTITEMSET}(s/2)
for each itemset I \in \mathcal{I}
T[I] \leftarrow \text{Support}(I). \quad // \text{ a hash table}
for each J \in \mathcal{I}
for each j \in J
I \leftarrow J \setminus \{j\}
c \leftarrow \frac{T[J]}{T[I]} \quad // \text{ the confidence, } J = I \cup \{j\}
Report I \rightarrow j if c \geq 0.5.
```

Frequent Itemset Problem

Given a set of m baskets $\mathcal{B} = \{B_1, B_2, \dots, B_m\}$, each contains a set of items from a ground set O and a threshold s. Find all itemsets I such that $\operatorname{Support}(I) \geq s$.

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Some points:

- The number of distinct subsets of U is 2^n where n = |U|, so in the worst case the number of "frequent" itemsets is 2^n . (When does this happen?)
- Keep in mind that in reality, s is set appropriately so that the number of frequent itemsets is not too large. Typically, s=1% to 10% of the number of baskets.
- Ideally, we would like an algorithm that has running time and memory requirement linear to the number of frequent itemsets in the database.

Frequent Itemset Problem

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With very big data, we can't feed all the data to the memory. Thus, we would like an algorithm that:

- passes through the data few times, because reading data from hard disks is very slow.
- minimizes the memory usage.

Frequent Item Problem

Given a set of m baskets $\mathcal{B} = \{B_1, B_2, \dots, B_m\}$, each contains a set of items from a ground set O and a threshold s. Find all items $i \in U$ such that $\operatorname{Support}(\{i\}) \geq s$.

Frequent Item Problem

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```
FREQUENTITEM(\mathcal{B},\ U,\ s)

for each basket B in \mathcal{B}

for each item i\in B

Support[i] \leftarrow Support[i] + 1

if Support[i] \geq s.

Output \{i\}.
```

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```

Use a hash table or an array (in case all items are indexed from 1 to |U|) to implement Support[.].

```
egin{align*} 	ext{FREQUENTITEM}(\mathcal{B},\ U,\ s) \ & 	ext{for each basket } \mathcal{B} 	ext{ in } \mathcal{B} \ & 	ext{for each item } i \in \mathcal{B} \ & 	ext{Support}[i] \leftarrow 	ext{Support}[i] + 1 \ & 	ext{if Support}[i] \geq s. \ & 	ext{Output } \{i\}. \ \end{aligned}
```

• Q: How many passes does the algorithm make?

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\begin{aligned} \text{FrequentItem}(\mathcal{B},\ U,\ s) \\ & \textbf{for each}\ \text{basket}\ B\ \text{in}\ \mathcal{B} \\ & \textbf{for each}\ \text{item}\ i \in B \\ & \text{Support}[i] \leftarrow \text{Support}[i] + 1 \\ & \textbf{if}\ \text{Support}[i] \geq s. \\ & \text{Output}\ \{i\}. \end{aligned}
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 - A: One pass.
- Q: How much memory does the algorithm use?

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```

- Q: How many passes does the algorithm make?
 - A: One pass.
- Q: How much memory does the algorithm use?
 - Roughly 32 * n + Size(U) bits where n = |U|, assuming that a counter of 32 bits suffices to count the frequency of any item, where Size(U) is the number of bits in representing items in U.

Frequent Itempair Problem

Given a set of m baskets $\mathcal{B} = \{B_1, B_2, \dots, B_m\}$, each contains a set of items from a ground set O and a threshold s. Find all pairs of elements $\{i, j\} \subseteq U$ such that $\text{Support}(\{i, j\}) \ge s$.

```
FREQUENTITEMPAIR(\mathcal{B},\ U,\ s)

for each basket B in \mathcal{B}

for each pair of items \{i,j\} \in B

Support[\{i,j\}] \leftarrow Support[\{i,j\}] + 1

if Support[\{i,j\}] \geq s.

Output \{i,j\}.
```

• Q: How many passes does the algorithm make?

```
\begin{aligned} & \text{FREQUENTITEMPAIR}(\mathcal{B},\ U,\ s) \\ & \text{ for each basket } B \text{ in } \mathcal{B} \\ & \text{ for each pair of items } \{i,j\} \in B \\ & \text{Support}[\{i,j\}] \leftarrow \text{Support}[\{i,j\}] + 1 \\ & \text{ if } \text{Support}[\{i,j\}] \geq s. \\ & \text{Output } \{i,j\}. \end{aligned}
```

- Q: How many passes does the algorithm make?
 - A: One pass.

```
\begin{aligned} & \text{FrequentItemPair}(\mathcal{B},\ U,\ s) \\ & \text{for each basket } B \text{ in } \mathcal{B} \\ & \text{for each pair of items } \{i,j\} \in B \\ & \text{Support}[\{i,j\}] \leftarrow \text{Support}[\{i,j\}] + 1 \\ & \text{if Support}[\{i,j\}] \geq s. \\ & \text{Output } \{i,j\}. \end{aligned}
```

- Q: How many passes does the algorithm make?
 - A: One pass.
- Q: How much memory does the algorithm use?

```
\begin{aligned} & \text{FrequentItemPair}(\mathcal{B},\ U,\ s) \\ & \text{for each basket } B \text{ in } \mathcal{B} \\ & \text{for each pair of items } \{i,j\} \in B \\ & \text{Support}[\{i,j\}] \leftarrow \text{Support}[\{i,j\}] + 1 \\ & \text{if Support}[\{i,j\}] \geq s. \\ & \text{Output } \{i,j\}. \end{aligned}
```

- Q: How many passes does the algorithm make?
 - A: One pass.
- Q: How much memory does the algorithm use?
 - ▶ Roughly 32 * |P| + Size(P) bits where P is the iset of tempairs that have non-zero support.

Frequent Itempairs: One more pass, fewer memory

Observation

If $Support(\{i,j\}) \ge s$, then $Support(i) \ge s$ and $Support(j) \ge s$.

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If $Support(\{i,j\}) \ge s$, then $Support(i) \ge s$ and $Supoprt(j) \ge s$.

```
\begin{split} \operatorname{FrequentItemPair}(\mathcal{B},\ U,\ s) \\ L_1 \leftarrow \operatorname{FrequentItem}(\mathcal{B},\ U,\ s)\ //\ \text{a hash table} \\ \text{for each basket } B \text{ in } \mathcal{B} \\ \text{for each pair of items } \{i,j\} \in B \text{ s.t both } i,j \in L_1 \\ \operatorname{Support}[\{i,j\}] \leftarrow \operatorname{Support}[\{i,j\}] + 1 \\ \text{if } \operatorname{Support}[\{i,j\}] \geq s. \\ \operatorname{Output } \{i,j\}. \end{split}
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```

- The algorithm makes two passes.
- The memory is roughly $\operatorname{Size}(|L_1|) + |32*|C_1| + \operatorname{Size}(C_1)$ where C_1 is set of candidate itempairs. An itempair is a candidate if its items are frequent. We can expect $C_1 \ll P$.

Observation (Monotonicity Principle)

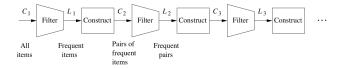
If $Support(I) \ge s$, then for any subset $J \subseteq I$, $Support(J) \ge s$.

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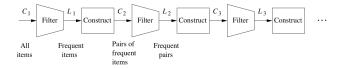
If $Support(I) \ge s$, then for any subset $J \subseteq I$, $Support(J) \ge s$.

```
\begin{split} \operatorname{FrequentITemSet}(\mathcal{B}, U, s, k) \\ L_{k-1} \leftarrow \operatorname{FrequentItemSet}(\mathcal{B}, U, s, k-1) \text{ // a hash table} \\ \text{for each basket } B \text{ in } \mathcal{B} \\ \text{for each $k$-subset } I \subseteq B \\ \text{if every } (k-1)\text{-subset $J$ of $I$ is in $L_{k-1}$} \\ \operatorname{Support}[I] \leftarrow \operatorname{Support}[I] + 1 \\ \text{if Support}[I] \geq s \\ \operatorname{Output $I$}. \end{split}
```

Schematically, the algorithm looks like the following:



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- The algorithm makes k passes.
- Memory $\operatorname{Size}(L_{k-1}) + 32|C_k| + \operatorname{Size}(C_k)$ where C_k is the set of candidate itemsets of size k.

Limited Memory

Recall:

```
\begin{split} \text{FrequentItempair}(\mathcal{B},\ U,\ s) \\ L_1 \leftarrow \text{FrequentItem}(\mathcal{B},\ U,\ s)\ //\ \text{a hash table} \\ \text{for each basket } B \text{ in } \mathcal{B} \\ \text{for each pair of items } \{i,j\} \in B \text{ s.t both } i,j \in L_1 \\ \text{Support}[\{i,j\}] \leftarrow \text{Support}[\{i,j\}] + 1 \\ \text{if Support}[\{i,j\}] \geq s. \\ \text{Output } \{i,j\}. \end{split}
```

• The memory is roughly $\operatorname{Size}(L_1) + 32 * |C_1| + \operatorname{Size}(C_1)$ where C_1 is set of candidate itempairs. An itempair is a candidate if its items are frequent. We want to reduce C_1 further.

Park-Chen-Yu Algorithm

1st pass:

```
FrequentItem(\mathcal{B}, U, s)
     for each basket B in B
           for each item i \in B
                 Support[i] \leftarrow Support[i] + 1
                 if Support[i] > s
                       Put i to L_1
            CountMap \leftarrow \emptyset of m slots
           for each pair of items i, j \in B
                 h \leftarrow hash(i, i)
                 CountMap[h] \leftarrow CountMap[h] + 1
      BitMap \leftarrow \emptyset of size m
     for h \leftarrow 1 to m
           if CountMap[h] > s BitMap[h] \leftarrow 1
           else BitMap[h] \leftarrow 0
     return L_1[.], BitMap[.]
```

Park-Chen-Yu Algorithm

2nd pass:

```
\begin{split} & \text{FrequentItemPair}(\mathcal{B},\ U,\ s) \\ & L_1[.], \textit{BitMap}[.] \leftarrow \text{FrequentItem}(\mathcal{B},\ U,\ s)\ //\text{from 1st pass} \\ & \text{for each basket } \mathcal{B} \text{ in } \mathcal{B} \\ & \text{for each pair of items } \{i,j\} \in \mathcal{B} \\ & \text{if both } i,j \in L_1 \text{ and } \underbrace{\textit{BitMap}[\textit{hash}(\{i,j\})]} = 1 \\ & \text{Support}[\{i,j\}] \leftarrow \text{Support}[\{i,j\}] + 1 \\ & \text{if Support}[\{i,j\}] \geq s. \\ & \text{Output } \{i,j\}. \end{split}
```

- The memory is roughly $\operatorname{Size}(L_1) + m + 32 * |C_1'| + \operatorname{Size}(C_1')$ where C_1 is set of candidate itempairs. An itempair is a candidate if its items are frequent and the location of the pair in the BitMap is 1. Obviously $C_1' < C_1$.
- How can we reduce C'_1 further?

• 1st pass: similar to the original PCY. We construct a table of frequent items $L_1[.]$ and construct the bit map $BitMap_1[.]$

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- 2nd pass:

```
Construct Maps (\mathcal{B}, U, s)
     L_1[.], BitMap_1[.] \leftarrow FREQUENTITEM(\mathcal{B}, U, s) //from 1st pass
     CountMap \leftarrow \emptyset of m slots
     for each basket B in B
           for each pair of items \{i, j\} \in B
                 if both i, j \in L_1 and BitMap_2[hash(\{i, j\})] = 1
                      h \leftarrow hash_2(\{i,j\}) //a different hash function
                       CountMap[h] \leftarrow CountMap[h] + 1
     BitMap \leftarrow \emptyset of size m
     for h \leftarrow 1 to m
           if CountMap[h] \ge s BitMap_2[h] \leftarrow 1
           else BitMap_2[h] \leftarrow 0
     return L_1[.], BitMap_1[.], BitMap_2[.]
```

 1st pass: similar to the original PCY. We construct a table of frequent items L₁[.] and construct the bit map BitMap₁[.]

- 1st pass: similar to the original PCY. We construct a table of frequent items $L_1[.]$ and construct the bit map $BitMap_1[.]$
- 2nd pass, construct another bitmap BitMap₂[.]
- 3rd pass:

```
FREQUENTITEMPAIR(\mathcal{B}, U, s)
L_1[.], BitMap[.], BitMap_2[.] \leftarrow \text{ConstructMaps}(\mathcal{B}, U, s)
for each basket B in \mathcal{B}
for each pair of items \{i,j\} \in B
if both i,j \in L_1 and BitMap_1[hash_1(\{i,j\})] = 1
and BitMap_2[hash_2(\{i,j\})] = 1
Support[\{i,j\}] \leftarrow \text{Support}[\{i,j\}] + 1
if Support[\{i,j\}] \geq s.
Output \{i,j\}.
```

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- 2nd pass, construct another bitmap BitMap₂[.]
- 3rd pass: check both BitMaps for a candidate pair.

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- 2nd pass, construct another bitmap BitMap₂[.]
- 3rd pass: check both BitMaps for a candidate pair.
- The memory is roughly $\operatorname{Size}(L_1) + 2m + 32 * |C_1''| + \operatorname{Size}(C_1'')$ where C_1 is set of candidate itempairs. An itempair is a candidate if its items are frequent and the location of the pair in both BitMaps is 1. Obviously $C_1'' < C_1'$.
- How can we reduce C_1'' further? More passes, more BitMaps.

What if:

- Your data is too big and I-O is very slow?
- It is OK to find most (but not all) frequent itemsets.

Idea: sample a p fraction of the dataset, say p=1%, and find the frequent itemset in the sample with threshold $p \cdot s$. You can expect that your sample, say \mathcal{S} , can fit into the main memory.

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- Frequent itemset in S is not frequent in B: false positive.
- Frequent itemset in \mathcal{B} is not frequent in \mathcal{S} : false negative.

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Reducing error:

 Reduce false positive by using one extra pass through the data: count support of all frequent itemsets discovered in the sample.

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- Frequent itemset in S is not frequent in B: false positive.
- Frequent itemset in \mathcal{B} is not frequent in \mathcal{S} : false negative.

Reducing error:

- Reduce false positive by using one extra pass through the data: count support of all frequent itemsets discovered in the sample.
- Reduce false negative by lowing the threshold for the sample set: instead of $p \cdot s$, we use a smaller threshold, say $0.9p \cdot s$.

Savasere-Omiecinski-Navathe Algorithm

Idea: randomly split the dataset into $\frac{1}{p}$ disjoint parts, each part of size p fraction of the whole dataset. A frequent threshold $p \cdot s$ is set for each part. Find all itemsets that are frequent in at least one part.

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• No false negative: if the itemset is not frequent in any part, then it is infrequent in the whole dataset. (Why?)

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Idea: randomly split the dataset into $\frac{1}{p}$ disjoint parts, each part of size p fraction of the whole dataset. A frequent threshold $p \cdot s$ is set for each part. Find all itemsets that are frequent in at least one part.

- No false negative: if the itemset is not frequent in any part, then it is infrequent in the whole dataset. (Why?)
- False positive: using one extra pass through the data.