

Lecture 2: Association Rule Mining

Pilsung Kang
School of Industrial Management Engineering
Korea University

AGENDA

- O1 Association Rules A Priori algorithm
- 02 R Exercise

- According to the existence of target (Y) variable
 - √ Supervised learning vs. Unsupervised learning

Supervised Learning

A given dataset X & Y

	Var. 1	Var. 2	 Var. d		Υ
Ins. 1			 		
lns. 2			 	y = f(x)	

Ins. N			 		

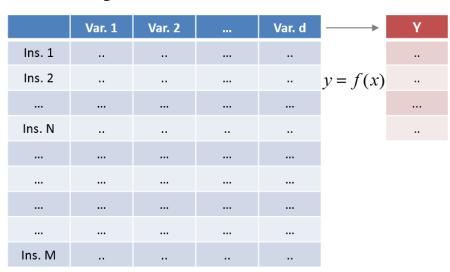
Unsupervised Learning

A given dataset **X**

	Var. 1	Var. 2	 Var. d
Ins. 1			
Ins. 2			
Ins. N			

Semi-supervised Learning

A given dataset X & Y



Unsupervised Learning

$$\mathcal{X} = \{\mathbf{x}_i | i = 1, ..., n, \ \mathbf{x}_i \in \mathbb{R}^d\}$$

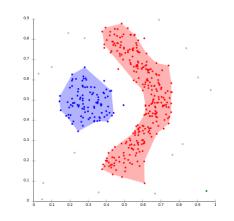
Unsupervised learning

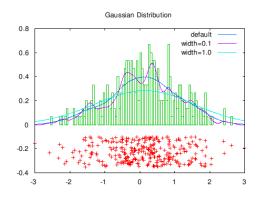
- Explores intrinsic characteristics.
- Estimates underlying distribution.
- Density estimation, clustering, novelty detection, etc.

• Unsupervised Learning

A given dataset X

	Var. 1	Var. 2	 Var. d
Ins. 1			
Ins. 2		••	
Ins. N			











Supervised Learning

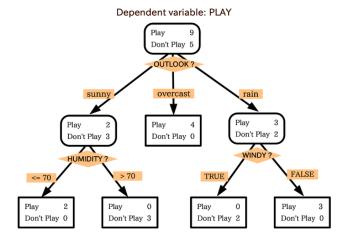
$$\mathcal{X} = \{\mathbf{x}_i | i = 1, ..., n, \ \mathbf{x}_i \in \mathbb{R}^d\}$$

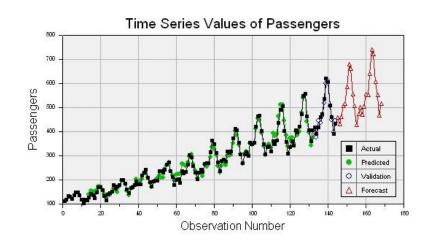
- Finds relations between X and Y.
- Estimate the underlying function y = f(x).
- Classification, regression.

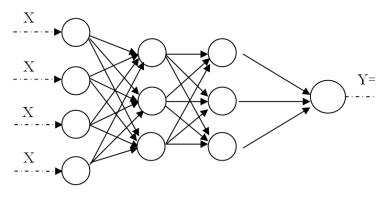
$$\mathcal{Y} = \{y_i | i = 1, ..., n, y_i = f(\mathbf{x}_i)\}$$

Supervised Learning

	Var. 1	Var. 2	 Var. d		Υ
Ins. 1			 		
Ins. 2	**	**	 	y = f(x)	
•••			 •••		•••
Ins. N			 		

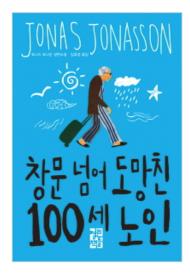






Input layer Hidden layer

Output layer



크게보기 미리보기

매장 재고 · 위치 🔷 🗦

 기워드 Pick
 안내

 양로원
 갱단

 트렁크
 데뷔작

 율리우스
 핵폭탄

이 책의 다른 상품 정보
sam : 한달 3권 9,900원 >
eBook : 9,000원 >

원서/번역서 :
[보유]The Hundred-Year-Old Man Who Climbed Out of the Window and Disappeared

오늘의책 무료배송 소득공제

창문 넘어 도망친 100세 노인 요나스 요나손 장편소설

요나스 요나손 지음 | 임호경 옮김 | 열린책들 | 2013년 07월 25일 출간

★★★★★ 리뷰 112개 리뷰쓰기 | 风 9.0(137)

KBS TV책 -김창완과 책읽기 ✔

정가: 13,800원

판매가: 12.420원 [10% 1,380원 할인]

통합포인트 : [기본적립] 690원 적립 [5% 적립] 안내

[추가적립] 5만원 이상 구매 시 2천원 추가적립

[회원혜택] 우수회원 5만원 이상 구매 시 2~3% 추가적립

추가혜택: 카드/포인트 안내 도서소득공제 안내 추가혜택 대보기

배송비 : 무료 배송비 안내

배송일정 : 서울특별시 종로구 세종대로 기준 지역변경

03월 04일 출고 예정 배송일정 안내

바로드림 : 인터넷으로 주문하고 매장에서 직접 수령 | 안내

주문수량 1 + -

장바구니 담기 바로구매

바로드림 주문

선물하기

보관함 담기

이 책을 구매하신 분들이 함께 구매하신 상품입니다



참을 수 없는 존재의 가 벼움(양장본

13,500원



셈을 할 줄 아는 까막눈 이 여자(큰글자판)

13,320원



셈을 할 줄 아는 까막눈 이 여자

13,320원

전체선택

장비구니 담기



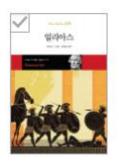
자신을 행성이라 생각한 여자

13,320원



마리아(Maria)(고려대학 교 청소년문학 시리즈

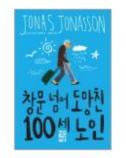
11,000원



일리아스(클래식 투게더 23)

10,620원

이 상품의 꾸러미



창문 넘어 도망친 100세 노인



The 100-Year-Old Man Who Climbed Out

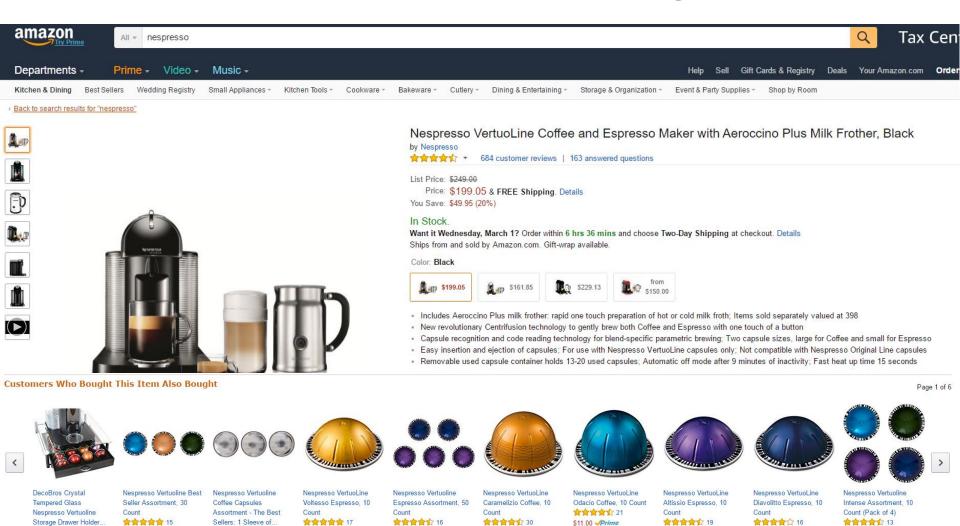
창문 넘어 도망친 100세 노인 한영판 세트 (도서 2종)

25.640원

18,460원 [28%할인] 690원 [4%적립]

자세히 보기

장바구니 담기



\$11.00 Prime

全全全全 737

\$29.99 **/Prime**

\$42.46 **/Prime**

金金金金金 81

\$44.92 Prime

\$11.00 Prime

\$48.85 **Prime**

\$44.77 \Prime

\$11.00 Prime

\$8.60

Also known as "Market Basket Analysis"



Wall Mart (USA)





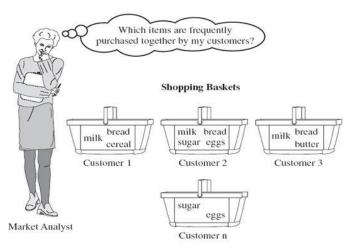
E-Mart (Korea)

• Goal:

- ✓ Produce rules that define "what goes with what"
- √ "If X was purchased, then Y was also purchased"

Features

- ✓ Rows are transactions
- ✓ Used in recommendation systems "Our records show that you bought X, thus you may also like Y"
- ✓ Also called "affinity analysis" or "market basket analysis"



- Dataset for association rule mining
 - ✓ Each transaction is represented as a record
 - ✓ Two representations are possible: (1) item list and (2) item matrix

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

Bread	Milk	Diapers	Beer	Eggs	Coln
1	1	0	0	0	0
1	0	1	1	1	0
0	1	1	1	0	1
1	1	1	1	0	0
1	1	1	0	0	1
	1 0 1		1 0 1	1 0 1 1 0 1 1 1 1 1 1 1	1 0 1 1 1 0 1 1 1 0 1 1 1 1 0

• A toy example: a tiny retail market data

Transaction	Item 1	Item 2	Item 3	Item 4
1		마라 있는	を記さ り 第27	
2	마라 의 의 는	OF HE		
3	마라 이미 의 의	Concept		
4		마라 있면 는	ओं हो	
5		COUPLE		
6	맞라 있는	Concept		
7	맞라 있면 는	AH		
8		맞라 있면 는	Couleta	
9		맞라 있면 는	Coulecta	
10	SO			

Terminology

- ✓ Antecedent "IF" part
- √ Consequent "THEN" part
- √ Item set the items comprising the antecedent or consequent
- ✓ Antecedent and consequent are disjoint (have no items in common).

Generating rules

- √ Many rules are possible (e.g., for transaction 1)
 - If egg is bought, then noddle is also bought
 - If egg and noddle are bought, then tuna is also bought
 - If tuna is bought, then egg is also bought, etc.

Performance Measures for the rule A \rightarrow B

Support

$$support(A) = P(A)$$

- ✓ Used to find the frequent item sets
- Confidence

$$confidence(A \rightarrow B) = \frac{P(A, B)}{P(A)}$$

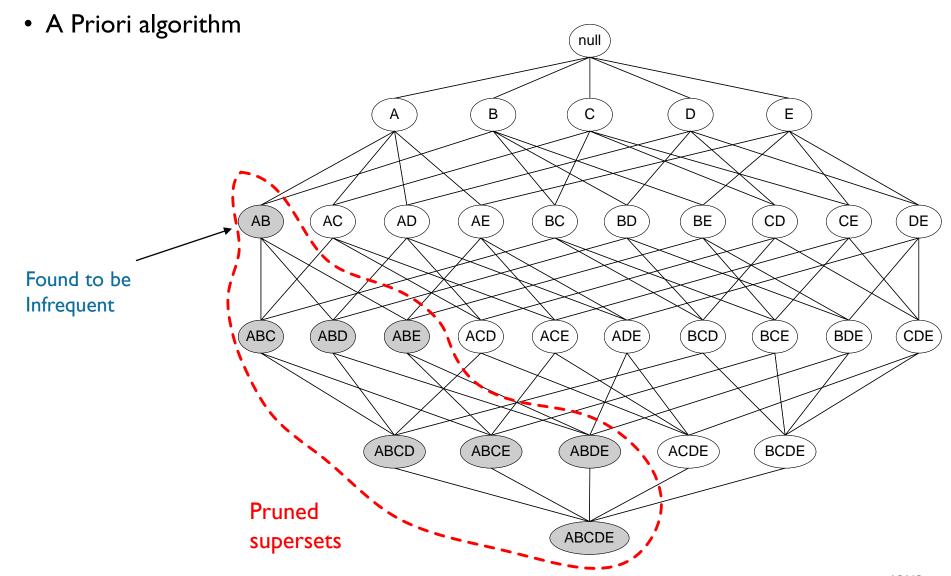
- ✓ Used to generate meaningful rules
- Lift

$$lift(A \to B) = \frac{P(A, B)}{P(A) \cdot P(B)}$$

✓ Used to determine the usefulness of generated rules

- How to generate an effective association rules?
 - ✓ Ideally, create all possible combinations of items and see what rules are effective and
 what rules are not.
 - √ Computation time grows exponentially as the number of items increases.
- Brute-force approach
 - ✓ List all possible association rules
 - ✓ Compute the support and confidence for each rule
 - ✓ Prune rules that fail the minsup and minconf threshold.
 - √ Computationally prohibitive!

- A priori algorithm
 - √ Consider only "frequent item sets"
 - √ "support"
 - Criterion for item set frequency P(A)
 - #(%) of transactions that include both the antecedent and the consequent
 - Support for the item set {egg, noodle} is 4 out of transactions, or 40%
 - ✓ Support of an itemset never exceeds the support of its subsets, which is known as anti-monotone property of support.



- Generating frequent item sets
 - ✓ Users set a minimum support criterion: e.g. 2 transactions or 20%

Transaction	Item 1	Item 2	Item 3	Item 4
1		Par S	を記されて を記されて を記されて	
2	Pri Pri	of the		
3	마라 있면 보는	Comercia		
4		맞라 2 있면	WEIGHT	
5		Couleda		
6	마라 등	Comercia		
7	맛라 있면 보는	of the		
8		만라 (취) 있면	Couleth	多起 為以
9		맞라 있면	(water)	
10	SO			

- Generating frequent item sets
 - ✓ Generate the list of one-item sets that meets the support criterion
 - Support {noodle} = 8/10 = 80%
 - Support {egg} = 5/10 = 50%
 - Support {cola} = 5/10 = 50%
 - Support {rice} = 3/10 = 30%
 - Support {tuna} = 2/10 = 20%
 - Support {onion} = 1/10 = 10%
 - ✓ Onion is removed because it does not meet the minimum support criterion.

- Generating frequent item sets
 - ✓ Use the life of one-item sets to generate list of two-item sets that meet the support criterion

	noodle	egg	cola	rice	tuna
noodle		40%	40%	20%	20%
egg			30%	0%	20%
cola				0%	10%
rice					0%
tuna					

√ {noodle, egg}, {noodle, cola}, {noodle, rice}, {noodle, tuna}, {egg, cola}, {egg, tuna} are
frequent two-item sets

- Generating frequent item sets
 - ✓ Use the list of two-item sets to generate the three-item sets.
 - ✓ Continue up through k-item sets.

Set-size	ltem l	Item 2	Item 3	•••	Item 6
I	noodle				
I	egg				
1	cola				
1	rice				
I	tuna				
2	noodle	egg			
2	noodle	cola			
2	noodle	rice			
•••	•••	•••			

- A Priori algorithm
 - ✓ Let k=1
 - ✓ Generate frequent itemsets of length I
 - √ Repeat until no new frequent itemsets are identified
 - Generate length (k+1) candidate itemsets from length k 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

Confidence

- √ The % of antecedent transactions that also have the consequent item set.
- √ E.g. "if noddle is purchased, then egg is also purchased"

support
$$(noodle) = P(noodle) = \frac{8}{10}$$
, support $(egg) = P(egg) = \frac{5}{10}$

$$confidence(noodle \rightarrow egg) = \frac{P(noodle, egg)}{P(noodle)} = \frac{4/10}{8/10} = 0.5(50\%)$$

- ✓ Benchmark confidence: transactions with consequent (P(egg), support(egg)) of all transactions
- ✓ If the confidence of (noodle \rightarrow egg) is smaller then the support of egg, this rule is useless

• Lift

√ Confidence/(benchmark confidence)

$$lift(noodle \rightarrow egg)$$

$$= \frac{confidence(noodle \rightarrow egg)}{support(egg)} = \frac{\frac{P(noodle, egg)}{P(noodle)}}{P(egg)} = \frac{P(noodle, egg)}{P(noodle) \times P(egg)}$$

$$=\frac{\frac{4}{10}}{\frac{8}{10} \times \frac{5}{10}} = 1$$

- \checkmark If lift = 1, then the antecedent and the consequents are statistically independent
- √ If lift > I, then the rule is useful in finding consequent item sets

Generated rules

- ✓ Set the support to 20%.
- ✓ Set the confidence to 70%.

Rule#	Antecedent (a)	Consequent	Support	Confidence	Lift
1	tuna=>	egg, noodle	2	100	2.5
2	tuna=>	egg	2	100	2
3	noodle, tuna=>	egg	2	100	2
4	rice=>	noodle	3	100	1.25
5	egg, tuna=>	noodle	2	100	1.25
6	tuna=>	noodle	2	100	1.25
7	cola=>	noodle	5	80	1
8	egg=>	noodle	5	80	1

Summary

- ✓ Produce rules on associations between items from a database of transactions
- ✓ Widely used in recommender systems
- ✓ Most popular method is A-priori algorithm
- √ To reduce computation, consider only "frequent" item sets (=support)
- ✓ Performance is measured by confidence and lift

AGENDA

- O1 Association Rules A Priori algorithm
- 02 R Exercise

Association Rule Mining: Packages

Package "arules" & "arulesViz

Package 'arules'

December 3, 2018

Version 1.6-2

Date 2018-12-02

Title Mining Association Rules and Frequent Itemsets

Description Provides the infrastructure for representing,
manipulating and analyzing transaction data and patterns (frequent
itemsets and association rules). Also provides
C implementations of the association mining algorithms Apriori and Eclat.

Classification/ACM G.4, H.2.8, I.5.1

URL https://github.com/mhahsler/arules, http://lyle.smu.edu/IDA/arules

BugReports https://github.com/mhahsler/arules

Package 'arulesViz'

December 5, 2018

Version 1.3-2

Date 2018-12-04

Title Visualizing Association Rules and Frequent Itemsets

Depends arules (>= 1.4.1), grid

Imports scatterplot3d, vcd, seriation, igraph (>= 1.0.0), graphics, methods, utils, grDevices, stats, colorspace, DT, plotly, visNetwork

Suggests graph, Rgraphviz, iplots, shiny, htmlwidgets

Description

Extends package 'arules' with various visualization techniques for association rules and itemsets. The package also includes several interactive visualizations for rule exploration.

License GPL-3

URL https://github.com/mhahsler/arulesViz,

http://lyle.smu.edu/IDA/arules/

BugReports https://github.com/mhahsler/arulesViz

R Exercise: Load Dataset

Load dataset

- √ read.basket() function can convert two types of dataset into a transaction format
 - basket format: row is associated with transaction id and column is associated with the items in the corresponding id
 - single format: each row consists of transaction id and one item in the corresponding id

R Exercise: Load Dataset

• Load dataset

✓ Basket format and after conversion

	Α	В	С	D	E	> inspect(tmp_basket)
1	Α	В	С			items
2	Α	С	D	E		[1] {A,B,C}
3	Α	E	В			[2] {A,C,D,E} [3] {A,B,E}
4	В	С	D			[3] {A,B,E} [4] {B,C,D}
5	F	Α	В			[5] {A,B,F}
6	Α	D	F	G		[6] {A,D,F,G}
7	G	F	В	С	E	[7] {B,C,E,F,G}
8	A	В				[8] {A,B}
9	С	D				[9] {C,D}
10	С	F	G			[10] {C,F,G}

R Exercise: Load Dataset

• Load dataset

√ Single format and after conversion

	Α	В
1	Tr1 A	
2	Tr1 B	
3	Tr1 C	
4	Tr2 A	
5	Tr2 C	
6	Tr2 D	
7	Tr2 E	
8	Tr3 A	
9	Tr3 E	
10	Tr3 B	
11	Tr4 B	
12	Tr4 C	
13	Tr4 D	
14	Tr5 F	
15	Tr5 A	
16	Tr5 B	
17	Tr6 A	
18	Tr6 D	
19	Tr6 F	
20	Tr6 G	



> inspect(tmp_single)

		<u> </u>
	items	transactionID
[1]	$\{A,B,C\}$	Tr1
[2]	{C,G}	Tr10
[3]	$\{A,C,D,E\}$	Tr2
[4]	{A,B,E}	Tr3
[5]	{B,C,D}	Tr4
[6]	{A,B,F}	Tr5
[7]	{A,D,F,G}	Tr6
[8]	$\{B,C,E,F,G\}$	Tr7
[9]	{A,B}	Tr8
[10]	{C}	Tr9

•••

R Exercise: Market Basket Analysis

Load the dataset

```
# Part 2: Association Rule Mining without sequence information
data("Groceries")
summary(Groceries)
str(Groceries)
inspect(Groceries)
```

- ✓ Use the "Groceries" dataset (it is already installed if you have "arules" package installed
 - Transaction data format, sparse matrix, provide some useful summary information

```
> summary(Groceries)
transactions as itemMatrix in sparse format with
9835 rows (elements/itemsets/transactions) and
169 columns (items) and a density of 0.02609146
most frequent items:
     whole milk other vegetables
                                      rolls/buns
                                                             soda
                                                                           yogurt
           2513
                                            1809
                                                             1715
                                                                             1372
        (Other)
          34055
element (itemset/transaction) length distribution:
sizes
                      5
                           6
                                             10 11 12 13 14 15 16 17
2159 1643 1299 1005 855 645 545 438 350
                                            246 182 117
                                   26
                                        27
                                             28
  Min. 1st Qu. Median
                         Mean 3rd Qu.
 1.000 2.000
               3.000
                        4.409
includes extended item information - examples:
      labels level2
1 frankfurter sausage meat and sausage
     sausage sausage meat and sausage
3 liver loaf sausage meat and sausage
```

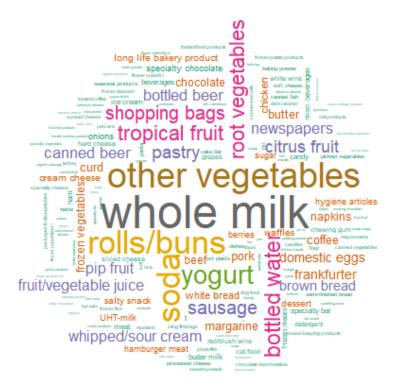
R Exercise: Market Basket Analysis

Draw Wordcloud using the items

- √ itemName: item names used in the Wordcloud
- ✓ itemCount: item occurrence count used in the Wordcloud
- √ brewer.pal(): color palette (usually choose one from predefined sets)
- √ wordcloud():Wordcloud generation function
 - words: used words, freq: item occurrence count, min.freq: minimum number of occurrence to be displayed, scale: relative scale between the most frequently bought item and the least frequently bought item

R Exercise: Market Basket Analysis

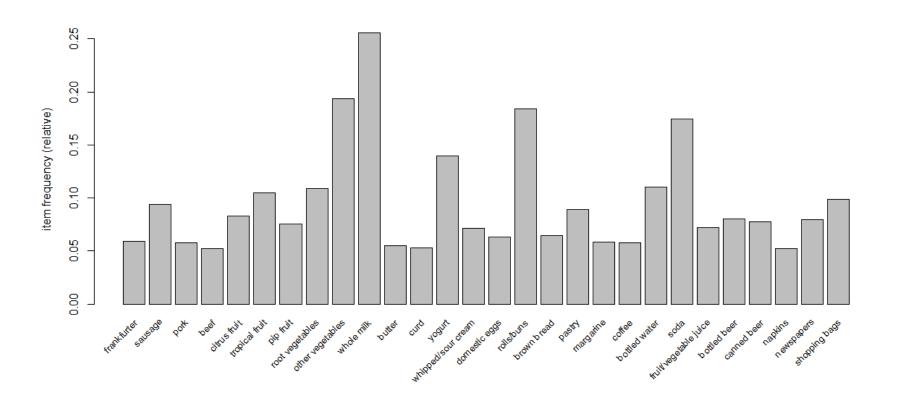
Draw Wordcloud using the items



Item frequency plot

```
itemFrequencyPlot(Groceries, support = 0.05, cex.names=0.8)
```

√ Items with the frequency greater than 0.05 are displayed



Data Preprocessing

✓ Categorize a numeric variable, remove NA, etc.

```
15 # Remove "Name" column and group "Age" column
   titanic_ar <- titanic[,2:5]
    titanic_ar$Age = as.character(titanic_ar$Age)
18
   c_idx <- which(as.numeric(titanic_ar$Age) < 20)</pre>
    a_idx <- which(as.numeric(titanic_ar$Age) >= 20)
19
    na_idx <- which(is.na(titanic_ar$Age))</pre>
20
21
22
    titanic_ar$Age[c_idx] <- "Child"
    titanic_ar$Age[a_idx] <- "Adult"
23
    titanic_ar$Age[na_idx] <- "Unknown"
24
25
26
   # Convert the attribues to factor
27
    titanic_ar$Age <- as.factor(titanic_ar$Age)</pre>
    titanic_ar$Survived <- as.factor(titanic_ar$Survived)</pre>
28
```

	PClass	Age	Sex	Survived
1	1st	Adult	female	1
2	1st	Child	female	0
3	1st	Adult	male	0
4	1st	Adult	female	0
5	1st	Child	male	1
6	1st	Adult	male	1
7	1st	Adult	female	1
8	1st	Adult	male	0
9	1st	Adult	female	1
10	1st	Adult	male	0

Association rule generation

```
# Rule generation by Apriori
rules <- apriori(Groceries, parameter=list(support=0.01, confidence=0.35))
# Check the generated rules
inspect(rules)
# List the first three rules with the highest lift values
inspect(sort(rules, by="lift"))</pre>
```

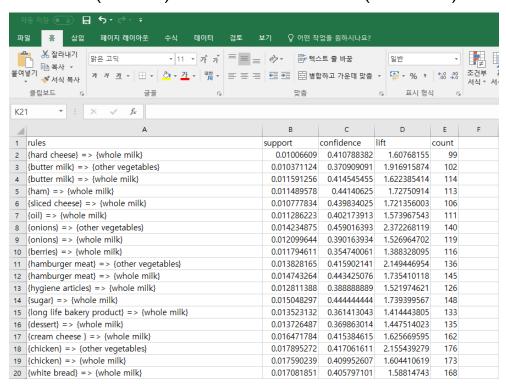
✓ Directions insider the inspect() function means that the rules are displayed in an descending order

```
> inspect(sort(rules, by="lift"))
                                                 rhs
                                                                    support
                                                                                confidence lift
                                                                                                    count
    {citrus fruit,other vegetables}
                                              => {root vegetables} 0.01037112 0.3591549 3.295045 102
[1]
     {citrus fruit, root vegetables}
                                              => {other vegetables} 0.01037112 0.5862069 3.029608 102
[2]
[3]
     {tropical fruit, root vegetables}
                                              => {other vegetables} 0.01230300 0.5845411
                                                                                          3.020999 121
     {whole milk,curd}
                                              => {vogurt}
                                                                    0.01006609 0.3852140 2.761356 99
[4]
     {root vegetables,rolls/buns}
                                              => {other vegetables} 0.01220132 0.5020921
[5]
                                                                                          2.594890 120
     {root vegetables, yogurt}
                                              => {other vegetables} 0.01291307 0.5000000 2.584078 127
[6]
     {tropical fruit, whole milk}
                                              => {yogurt}
[7]
                                                                    0.01514997 0.3581731
                                                                                          2.567516 149
     {yogurt,whipped/sour cream}
                                              => {other vegetables} 0.01016777 0.4901961
[8]
                                                                                          2.533410 100
     {other vegetables, whipped/sour cream}
                                              => {yogurt}
                                                                    0.01016777 0.3521127 2.524073 100
[10] {root vegetables, whole milk}
                                              => {other vegetables} 0.02318251 0.4740125
                                                                                          2.449770 228
```

Export the generated rules

```
# Save the rules in a text file
write.csv(as(rules, "data.frame"), "Groceries_rules.csv", row.names = FALSE)
```

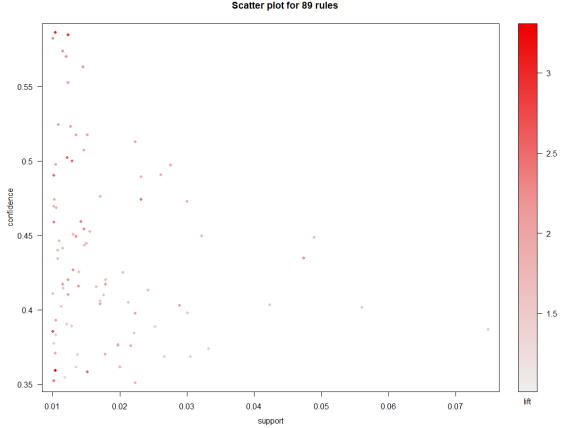
- ✓ Convert the generated rules to data.frame format and export it as a csv file.
 - MS Excel file format (ex: xlsx) is not recommended (too slow!)



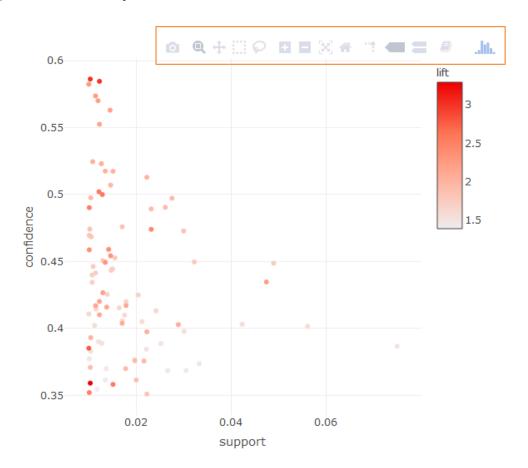
• Draw plots for the generated rules

- √ plot() function generates a fixed plot
 - Different formats are available (ex: scatterplot, matrix, graph) using the "method" option
- √ ploty_arules() function generates an interactive plot
 - Users can adjust the axis, zoom in/out, etc.
 - This function is now deprecated but still can be used

- Draw plots for the generated rules
 - ✓ plot() function (method = "scatterplot")
 - ✓ Used to understand the distribution of generated rules (not for interpreting individual rules)

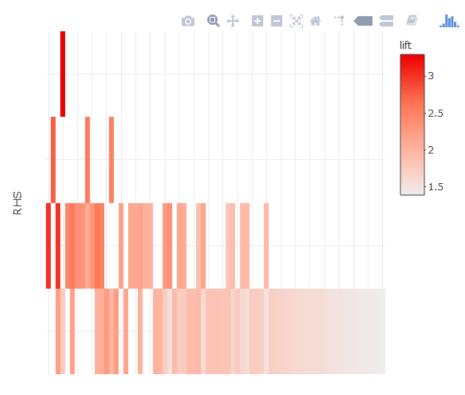


- Draw plots for the generated rules
 - ✓ plotly_arules() function (method = "scatterplot")
 - √ You can adjusts some options



Draw plots for the generated rules

```
✓ method = "matrix"
```



LHS

Change options to generate fewer rules

```
# Rule generation by Apriori with another parameters
rules <- apriori(Groceries, parameter=list(support=0.01, confidence=0.5))
plot(rules, method="graph")
plot(rules, method="paracoord")</pre>
```

- ✓ Increase the confidence cut-off from 0.35 to 0.5
 - 89 rules are reduced to 15 rules
- √ "graph" method and "paracoord" method can display the rules focusing on the
 relationship between the items in the generated rules

Change options to generate fewer rules

√ "graph" method

Circle: rule

Circle size: support

Circle color: lift

Arrow from the circle: Item in the if part

Arrow to the circle: Item in the then part

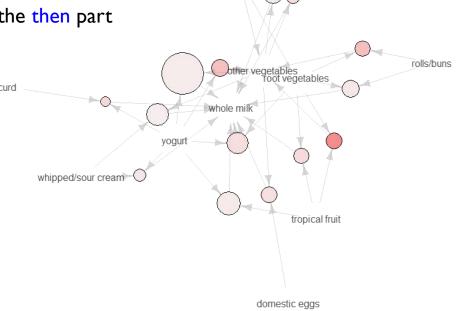
Graph for 15 rules

butter

pip fruit

citrus fruit

size: support (0.01 - 0.022) color: lift (1.984 - 3.03)



- Change options to generate fewer rules
 - √ "paracoord" method
 - Line: rule
 - x-axis: item sequence
 - y-axsis: item name

Parallel coordinates plot for 15 rules

