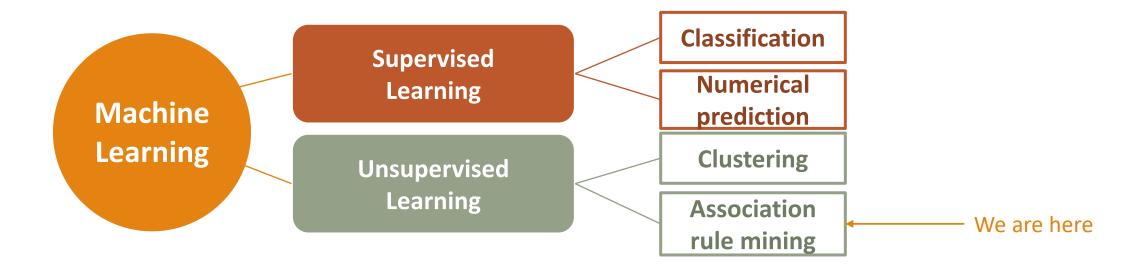
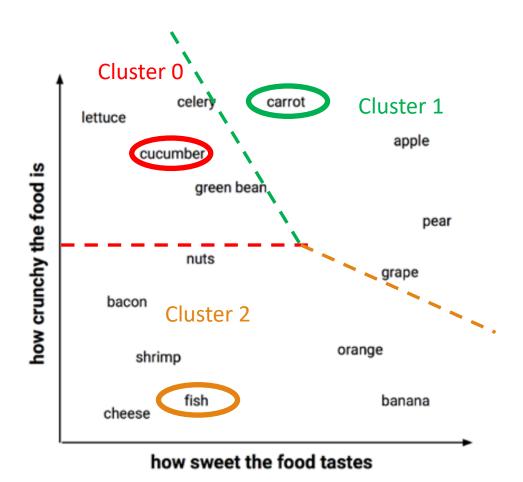
Lecture 10:Unsupervised Learning: Association Rule Mining

Data Mining Tasks: Recap

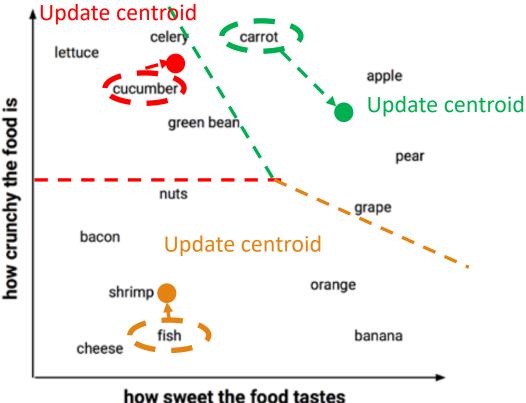




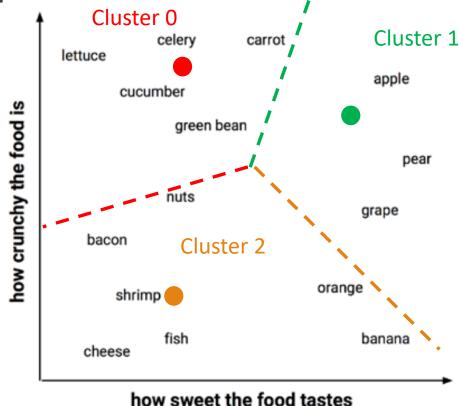
Keep in mind that as we are using distance calculations, all the features need to be numeric, and the values should be normalized to a standard range ahead of time.

Step 3: shifting the initial centers to a new location, known as the **centroid**, which is calculated as the average position of the points currently assigned to

that cluster.

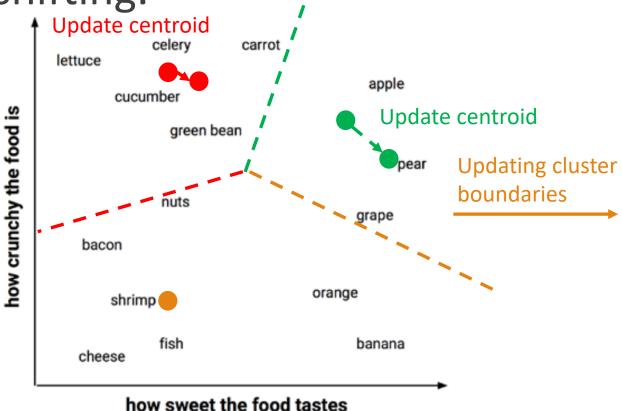


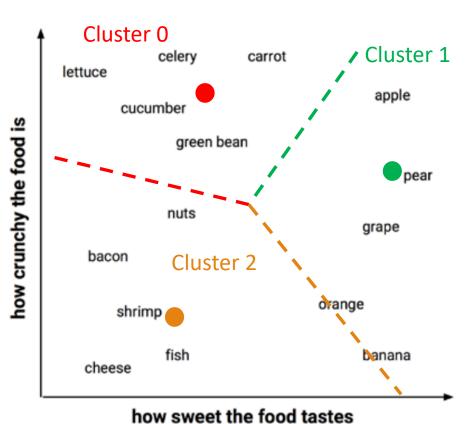
Step 4: Updating the cluster boundaries, and reassigning points into new clusters.

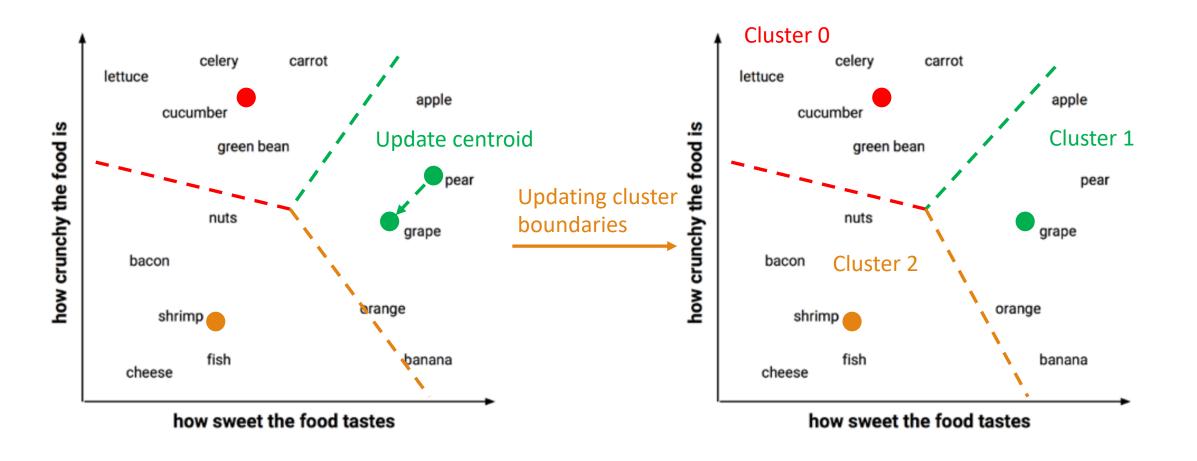


Step 5: Repeat step 3 and step 4 until the centroids stop

shifting.







■ k=2

Final cluster centroids:

Attribute	Full Data (5493.0)	Cluster# 0 (2678. 0)	1 (2815.0)	Cluster size
Age	3.4837	4.5732	2.4472	
DistToWork	11.4828	11.5362	11.432	
DualInc	0.2439	0.4671	0.0316	
Education	3.8724	4.4145	3.3567	Centroids
Gender	0.5385	0.6247	0.4565	
Income	5.1606	6.9712	3.438	
NbrInHouseHold	2.9053	2.7054	3.0956	
NbrInHouseholdUnder18	0.7073	0.5963	0.8128	
YrsInArea	4.2922	4.5063	4.0885	
Rider	0.4285	0.1617	0.6824	
Language_English	0.9148	0.9563	0.8753	
Language_Spanish	0.0553	0.0295	0.0799	
OwnRent_own OwnRent_Parent	0.4353 0.2554	0.8794 0	0.0128 0.4984	

k=3

Final cluster centroids:

		Cluster#		
Attribute	Full Data	0	1	2
	(5493.0)	(2368.0)	(1210.0)	(1915.0)
Age	3.4837	4.6917	3.2603	2.1311
DistToWork	11.4828	11.5051	11.5231	11.4298
DualInc	0.2439	0.4472	0.1694	0.0397
Education	3.8724	4.4054	4.1347	3.0475
Gender	0.5385	0.5904	0.4893	0.5055
Income	5.1606	6.9949	5.6868	2.5598
NbrInHouseHold	2.9053	2.7758	2.2653	3.47
NbrInHouseholdUnder18	0.7073	0.6326	0.3702	1.0125
YrsInArea	4.2922	4.5743	3.9256	4.1749
Rider	0.4285	0.1858	0.0149	0.9901
Language_English	0.9148	0.951	0.9612	0.8407
Language_Spanish	0.0553	0.0329	0.0256	0.1018
OwnRent_own	0.4353	0.9996	0	0.0125
OwnRent_Parent	0.2554	0	0.1157	0.6595

Based on the cluster size and centroids, which k (k=2 or k=3) you will use, and why?

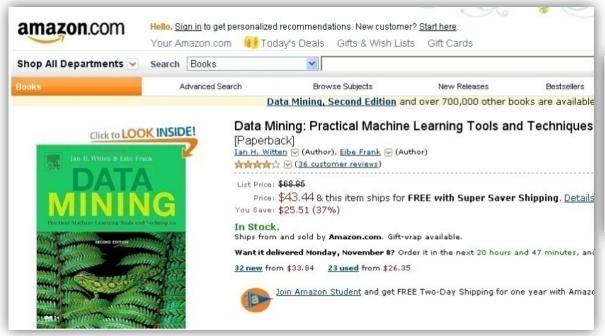
If we segment residents into 3 clusters, what marketing plans you can use to target each cluster?

Outline

- Finding Patterns Market Basket Analysis
- Understanding Association Rules
- Apriori Algorithm for Association Rule Learning
- Measuring Rule Interest Support, Confidence, and Lift
- Building a set of Rules with the Apriori Principle

Market Basket Analysis

Unsupervised learning-Association rule mining

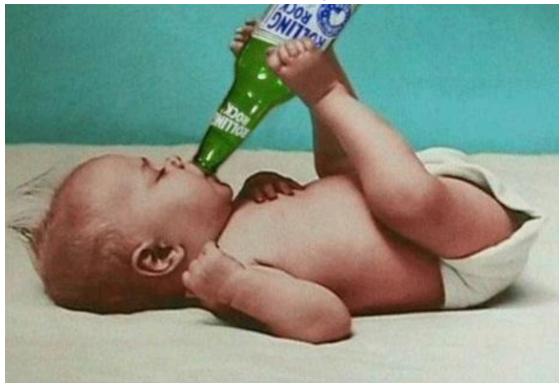




Promotions to retain customers & increase sales

Market Basket Analysis

- Unsupervised learning-Association rule mining
 - A classic case: Diaper and Beer



Market Basket Analysis

- The building blocks of a market basket analysis are the items that may appear in any given transaction.
- •Groups of one or more items are surrounded by brackets to indicate that they form a set, or more specifically, an **itemset** that appears in the data with some regularity. Transactions are specified in terms of itemset.

{bread, peanut buttér, jelly}---- Itemset

- The result of a market basket analysis is a collection of association rules specify patterns found in the relationships among items in the itemsets.
 - Association rules are always composed from subsets of itemsets and are denoted by relating one itemset on the *left-hand side* (*LHS*) of the rule to another itemset on the *right-hand side* (*RHS*) of the rule.
 - The *LHS is the condition* that needs to be met in order to trigger the rule, and the *RHS is the expected result* of meeting that condition.

 {peanut butter, jelly} → {bread}

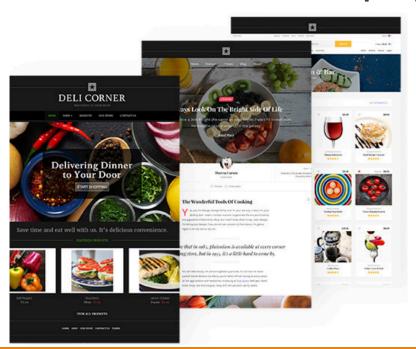
```
\{\text{peanut butter, jelly}\} \rightarrow \{\text{bread}\}
```

If peanut butter and jelly are purchased together, then bread is also likely to be purchased. In other words, "peanut butter and jelly imply bread."

- Association rule learners are unsupervised
 - No need for the algorithm to be trained
 - Data does not need to be labeled ahead of time
 - •The program is simply unleashed on a dataset in the hope that interesting associations are found
 - Hard to to objectively measure the performance of a rule learner

- •Although association rules are most often used for market basket analysis, they are helpful for finding patterns in many different types of data.
 - Searching for interesting and frequently occurring patterns of DNA and protein sequences in cancer data
 - •Finding patterns of purchases or medical claims that occur in combination with fraudulent credit card or insurance use

• Web Log analysis: Web sequential patterns are very useful to better structure a company's website for providing easier access to the most popular links.



How this application works?

- We can use association rules in order to discover the pages which are visited together even if they are not directly connected.
- The rules can be used for restructuring Web sites by adding links between those pages which are visited together.

- -Association rule analysis: search for interesting connections among a very large number of elements.
 - •Human beings are capable of such insight quite intuitively
 - It often takes expert-level knowledge or a great deal of experience to do what a rule learning algorithm can do in minutes or even seconds.
 - Additionally, some datasets are simply too large and complex

- The most-widely used approach for efficiently searching large databases for rules is known as **Apriori**.
 - •The following table shows five completed transactions in an hospital's gift shop:

Transaction number	Purchased items
1	{flowers, get well card, soda}
2	{plush toy bear, flowers, balloons, candy bar}
3	{get well card, candy bar, flowers}
4	{plush toy bear, balloons, soda}
5	{flowers, get well card, soda}

- The Apriori algorithm uses statistical measures of an itemset's "interestingness" to locate association rules in much larger transaction databases.
- •Whether or not an association rule is deemed interesting is determined by two statistical measures: support and confidence measures.

- The support of an itemset or rule measures how frequently it occurs in the data.
 - Support for the itemset X: support(X) = $\frac{\text{count}(X)}{N}$
 - N is the number of transactions in the database and count(X) is the number of transactions containing itemset X
 - Support for a single item:
 - The support for $\{candy\ bar\}$ is 2/5 = 0.4
 - Support for itemset:
 - {get well card, flowers} has support of 3 / 5 = 0.6 in the hospital gift shop data
 - The support for $\{get \ well \ card\} \rightarrow \{flowers\}$ is also 0.6

•A rule's **confidence** is defined as the support of the itemset containing both *X* and *Y* divided by the support of the itemset containing only *X*:

$$confidence(X \to Y) = \frac{support(X, Y)}{support(X)}$$

• The confidence tells us the proportion of transactions where the presence of item or itemset *X* results in the presence of item or itemset *Y*

Confidence that X leads to Y is not the same as the confidence that Y leads to X

- ■The confidence of $\{flowers\} \rightarrow \{get well card\}$ is 0.6 / 0.8 = 0.75
- ■The confidence of $\{get well card\} \rightarrow \{flowers\}$ is 0.6 / 0.6 = 1.0
 - a purchase involving flowers is accompanied by a purchase of a get well card 75 percent of the time, while a purchase of a get well card is associated with flowers 100 percent of the time.

Transaction number	Purchased items
1	{flowers, get well card, soda}
2	{plush toy bear, flowers, balloons, candy bar}
3	{get well card, candy bar, flowers}
4	{plush toy bear, balloons, soda}
5	{flowers, get well card, soda}

- Rules like $\{get \ well \ card\} \rightarrow \{flowers\}$ are known as **strong** rules (interesting rules), because they have both high support and confidence.
 - Support value: 0.6
 - Confidence value: 1.0
- The way to find more strong rules would be to examine every possible combination of the items in the gift shop, measure the support and confidence value, and report back only those rules that meet certain levels of interest.

- •Transactional datasets are typically extremely large, both in terms of the number of transactions as well as the number of items or features that are monitored.
 - •Number of potential itemsets grows exponentially with the number of items.
 - •Given k items that can appear or not appear in a set, there are 2^k possible itemsets that could be potential rules.
 - A retailer that sells only 100 different items could have on the order of $2^{100} = 1.27e + 30$ itemsets that an algorithm must evaluate—a seemingly impossible task
 - Example: milk, chocolate cookies, cheese

- **Apriori property:** all *subsets* of a *frequent itemset* must also be *frequent*.
 - •For example, the set {get well card, flowers} can only be frequent if both {get well card} and {flowers} occur frequently as well.
 - •Consequently, if either *get well card* or *flowers* is infrequent, any set containing these items can be excluded from the search.

Apriori Algorithm

Consider a supermarket scenario

- Sell five items: Onion, Burger, Potato, Milk, Beer.
- The database consists of six transactions where 1 represents the presence of the item and 0 the absence.

Transaction ID	Onion	Potato	Burger	Milk	Beer
t_1	1	1	1	0	0
t_2	0	1	1	1	0
t_3	0	0	0	1	1
t_4	1	1	0	1	0
t_5	1	1	1	0	1
t_6	1	1	1	1	0

The Apriori Algorithm makes the following assumptions.

- All subsets of a frequent itemset should be frequent.
- The itemset containing infrequent items should be infrequent.
- Set a threshold support level. In our case, we shall fix it at 50%.

Apriori Algorithm

- **Step 1.** Create a frequency table of all the items that occur in all the transactions.
- •Step 2. Here, support threshold is 50%, hence only those items are frequent which occur in equal or more than three transactions and such items are Onion(O), Potato(P), Burger(B), and Milk(M).

Step 3. make all the possible pairs of the significant items (the order doesn't matter)

4	•	• •			
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	iten		-11	176	1 7
_			\sim \sim	\cdot	

Item	Frequency (No. of transactions)			
Onion(O)	4			
Potato(P)	5			
Burger(B)	4			
Milk(M)	4			
Beer(Be)	2			

1-item itemsets that meet the minimum support threshold

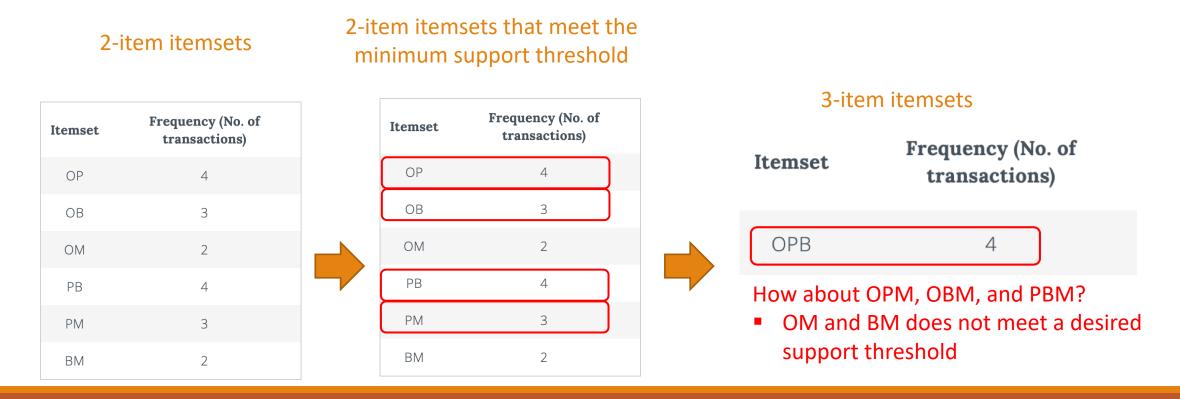
Generate frequent	Item	Frequency (No. of transactions)
items	Onion(O)	4
	Potato(P)	5
	Burger(B)	4
	Milk(M)	4



Itemset	Frequency (No. of transactions)
ОР	4
ОВ	3
ОМ	2
РВ	4
PM	3
ВМ	2

2-item itemsets

- **Step 4.** Only those itemsets are significant which cross the support threshold (OP, OB, PB, and PM)
- **Step 5.** Now we would like to look for 3-item itemsets that are purchased together. We will use the item sets found in step 4 and create 3-item itemsets.
- **Step 6.** Applying the threshold rule again, we find that OPB is the only frequent 3-item itemset.



- Frequent itemsets
 - O, P, B, M, OP, OB, PB, PM, and OPB
- From frequent itemsets to association rules
 - ■O -> P, P -> O
 - ■O -> B, B -> O
 - ■P -> B, B -> P
 - ■P -> M, M -> P
 - ■{O,P} -> B, {B,P} -> O, {O,B} -> P, B -> {O,P}, O -> {B,P}, P -> {O,B}
- Exam the confidence value to generate strong rules

- Building a set of rules with the Apriori principle
 - Apriori algorithm creates rules in two phase:
 - 1. Identifying all the itemsets that meet a minimum support threshold.
 - 2. Creating rules from these itemsets using those meeting a minimum confidence threshold.

- The first phase occurs in multiple iterations.
- Each successive iteration involves evaluating the support of a set of increasingly large itemsets.
 - Iteration 1 involves evaluating the set of 1-item itemsets (1 itemsets)
 - Iteration 2 evaluates 2-itemsets, and so on.
- The result of each iteration *i* is a set of all the frequent i-itemsets that meet the minimum support threshold.
- All the frequent itemsets from iteration i are combined in order to generate candidate itemsets for the evaluation in iteration i + 1.

- The second phase of the Apriori algorithm may begin.
 - •Given the set of frequent itemsets, association rules are generated from all possible subsets.
 - For instance, {A, B} would result in candidate rules for {A} \rightarrow {B} and {B} \rightarrow {A}.
 - •These are evaluated against a minimum confidence threshold, and any rule that does not meet the desired confidence level is eliminated.

Strengths	Weaknesses
 Is capable of working with large amounts of transactional data Results in rules that are easy to understand Useful for "data mining" and discovering unexpected knowledge in databases 	 Not very helpful for small datasets Requires effort to separate the true insight from common sense Easy to draw spurious conclusions from random patterns

Identifying Frequently Purchased Groceries with Association Rules

- Market basket analysis on grocery data
 - •We will utilize the purchase data collected from one month of operation at a real-world grocery store. The data contains 9,835 transactions.
 - Transactional data is stored in a slightly different format than that we used previously. Transactional data is a more free form.
 - Each row in the data specifies a single transaction.
 - Rather than having a set number of features, each record comprises a commaseparated list of any number of items, from one to many.
 - The items may differ from example to example

•The first five rows of the raw grocery.csv file are as follows:

	A	В	С	D	E
1	citrus fruit	semi-finished bread	margarine	ready soups	
2	tropical fruit	yogurt	coffee		
3	whole milk				
4	pip fruit	yogurt	cream cheese	meat spreads	3
5	other vegetables	whole milk	condensed milk	long life bake	ry product

These lines indicate five separate grocery store transactions.

> 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/	ouns
	2513		1903		1809

element (itemset/transaction) length distribution:
sizes

1 2 3 4 5 6 7 8 9 10 11 12 2159 1643 1299 1005 855 645 545 438 350 246 182 117 29 32 3 1

Min. 1st Qu. Median Mean 3rd Qu. Max. 1.000 2.000 3.000 4.409 6.000 32.000

The output 9835 rows refers to the number of transactions

The output 169 columns refers to the 169 different items that might appear in someone's grocery basket.

soda	yogurt	(Other)	
1715	1372	34055	

Items that were most commonly found in the transactional data

A total of 2,159 transactions contained only a single item, while one transaction had 32 items

- •groceries_rules <- apriori(groceries, parameter = list(support = 0.01, confidence = 0.3, maxlen=2))
 - Find the support and confidence parameters that produce a reasonable number of association rules
 - Set these levels too high: find no rules or rules that are too generic to be very useful
 - Set the threshold too low: an unwieldy number of rules; the operation might take a very long time or run out of memory during the learning phase.

- One way to approach the problem of setting a minimum support threshold
 - Think about the smallest number of transactions you would need before you would consider a pattern interesting.
 - For instance, you could argue that if an item is purchased twice a day (about 60 times in a month of data), it may be an interesting pattern.
 - 60 out of 9,835 equals 0.006
- Setting the minimum confidence involves a delicate balance.
 - Confidence is too low: overwhelmed with a large number of unreliable rules
 - set confidence too high: limited to the rules that are obvious or inevitable

- To obtain a high-level overview of the association rules, we can use summary() function.
 - The rule length distribution tells us how many rules have each count of items.
 - In our rule set, all rules have only two items.

```
> summary(groceries_rules)
set of 69 rules
rule length distribution (lhs + rhs):sizes
69
   Min. 1st Qu. Median
                          Mean 3rd Qu.
                                           Max.
summary of quality measures:
    support
                     confidence
                                        lift
                                                        count
                          :0.3079
                                          :1.205
       :0.01007
                  Min.
                                                   Min. : 99.0
                                   Min.
                   1st Qu.:0.3361
 1st Qu.:0.01373
                                   1st Qu.:1.521
                                                   1st Qu.:135.0
 Median :0.01973
                   Median :0.3737
                                   Median :1.645
                                                   Median :194.0
        :0.02292
                          :0.3776
                                           :1.707
                                                          :225.4
 Mean
                   Mean
                                   Mean
 3rd Qu.:0.02888
                   3rd Qu.:0.4108
                                    3rd Qu.:1.814
                                                    3rd Qu.:284.0
 Max.
        :0.07483
                   Max.
                          :0.4972
                                    Max.
                                           :3.040
                                                    Max.
                                                           :736.0
mining info:
      data ntransactions support confidence
                                        0.3
                            0.01
 groceries
                    9835
```

- We see the summary statistics of the rule quality measures: support, confidence, and lift.
- •We might be alarmed if most or all of the rules had support and confidence very near the minimum thresholds
 - This would mean that we may have set the bar too high.
 - Not the case here: there are many rules with much higher values of each measure.

```
> summary(groceries_rules)
set of 69 rules
rule length distribution (lhs + rhs):sizes
   Min. 1st Qu. Median
                          Mean 3rd Qu.
                                          Max.
summary of quality measures:
                    confidence
    support
                                        lift
                                                       count
       :0.01007
                         :0.3079
                                          :1.205
                  Min.
                                                  Min. : 99.0
                                   Min.
 1st Qu.:0.01373
                  1st Qu.:0.3361
                                   1st Qu.:1.521
                                                  1st Qu.:135.0
                  Median :0.3737
 Median :0.01973
                                   Median :1.645
                                                  Median :194.0
       :0.02292
                         :0.3776
                                          :1.707
                                                         :225.4
 Mean
                  Mean
                                   Mean
                                                  Mean
                  3rd Qu.:0.4108
 3rd Qu.:0.02888
                                   3rd Qu.:1.814
                                                   3rd Qu.:284.0
 Max.
        :0.07483
                  Max.
                         :0.4972
                                   Max.
                                          :3.040
                                                   Max.
                                                          :736.0
mining info:
     data ntransactions support confidence
                           0.01
                                       0.3
 groceries
                   9835
```

•The first rule can be read in plain language as, "if a customer buys butter, he/she will also buy whole milk."

Support for association rule X->Y: $support(X,Y) = \frac{count(X,Y)}{N}$

•Confidence is defined as the support of the itemset containing both X and Y divided by the support of the itemset containing only X:

$$confidence(X \to Y) = \frac{support(X, Y)}{support(X)}$$

- The lift of a rule measures: how much more likely one item or itemset is purchased relative to its typical rate of purchase, given that you know another item or itemset has been purchased.
 - •Unlike confidence where the item order matters, lift(X \rightarrow Y) is the same as lift(Y \rightarrow X).

$$lift(X \to Y) = \frac{confidence(X \to Y)}{support(Y)} = \frac{support(X,Y)}{support(X) * support(Y)}$$

```
lhs rhs support confidence lift count
[1] {butter} => {whole milk} 0.02755465 0.4972477 1.946053 271
0.2555160142 (2513/9835) 0.0554143366 (545/9835)
```

- **Support:** 0.02755465 (271/9835)
 - The probability of buying butter and whole milk together is 0.02755465
 - 2.755% transactions include both butter and whole milk. This rule covers 2.755% transactions.
- **C**onfidence: 0.4972477 (271/545)
 - When customers bought butter, they will also buy whole milk about 49.72477% of the time.
 - Among transactions including butter, 49.72477% of them also include whole milk.
- Lift: 1.946053 (0.02755465 /(0.0554143366*0.2555160142))
 - Butter and whole milk have positive effect (because lift value greater than 1) on each other.
 - Purchasing butter increases the probability of buying whole milk by 1.946 times.
 - Purchasing whole milk increases the probability of buying butter by 1.946 times.

In spite of the fact that the confidence and lift are high, does {butter} → {whole milk} seem like a very useful rule?

- A common approach is to take the association rules and divide them into the following three categories:
 - Actionable
 - Trivial
 - •Inexplicable
- Obviously, the goal of a market basket analysis is to find actionable rules that provide a clear and useful insight.
 - Some rules are clear, others are useful
 - •it is less common to find a combination of both of these factors.

- •Trivial rules include any rules that are so obvious that they are not worth mentioning
 - They are clear, but not useful.
 - -{diapers} → {formula}
- Rules are **inexplicable** if the connection between the items is so unclear that figuring out how to use the information is impossible or nearly impossible.
 - Simply be a random pattern in the data

- The best rules are hidden gems—those undiscovered insights into patterns that seem obvious once discovered.
 - One could evaluate each and every rule.
 - Not the best judge of whether a rule is actionable, trivial, or inexplicable.
 - Improve the utility of our work
 - Employ methods to sort and share the learned rules
 - The most interesting results might float to the top

```
> # Display top 5 rules
> inspect(sort(groceries_rules, by = "confidence")[1:5])
   lhs
                          rhs
                                                     confidence lift
                                           support
                                                                        count
                                           0.02755465 0.4972477 1.946053 271
[1] {butter}
                       => {whole milk}
                       => {whole milk} 0.02613116 0.4904580 1.919481 257
[2] {curd}
[3] {domestic eggs} => {whole milk} 0.02999492 0.4727564 1.850203 295
[4] {onions}
                       => {other vegetables} 0.01423488 0.4590164 2.372268 140
[5] {whipped/sour cream} => {whole milk} 0.03223183 0.4496454 1.759754 317
```

```
> inspect(sort(groceries_rules, by = "lift"))
                                                             confidence lift
    lhs
                                 rhs
                                                   support
                                                                                 count
                              => {root vegetables} 0.01738688 0.3313953 3.040367 171
Г17
    {beef}
Γ27
    {onions}
                              => {other vegetables} 0.01423488 0.4590164 2.372268 140
ГЗ٦
                              => {yogurt} 0.01728521 0.3244275 2.325615 170
    {curd}
                              => {yogurt} 0.01057448 0.3180428 2.279848 104
Г47
    {berries}
[5]
    {root vegetables}
                              => {other vegetables} 0.04738180 0.4347015 2.246605 466
    {cream cheese}
                              => {yogurt}
                                           0.01240468 0.3128205 2.242412 122
Г6Т
    {chicken}
                              => {other vegetables} 0.01789527 0.4170616 2.155439 176
Γ77
[8]
    {hamburger meat}
                              => {other vegetables} 0.01382816 0.4159021 2.149447 136
    {whipped/sour cream}
                              => {other vegetables} 0.02887646 0.4028369 2.081924 284
[10] {butter}
                              => {whole milk} 0.02755465 0.4972477 1.946053 271
[11] {beef}
                              => {other vegetables} 0.01972547 0.3759690 1.943066 194
                              => {other vegetables} 0.02165735 0.3756614 1.941476 213
[12] {pork}
```

- Suppose the marketing team is excited about the possibilities of creating an advertisement to promote berries.
- Before finalizing the campaign, however, they ask you to investigate whether berries are often purchased with other items.
- To answer this question, we'll need to find all the rules that include berries in some form.
- •The subset() function provides a method to search for subsets rules.

```
> vegetables_rules <- subset(groceries_rules2, items %in% "other vegetables")</pre>
> # Display rules containing "other vegetables"
> inspect(vegetables_rules)
    lhs
                                                                        confidence lift
                                          rhs
                                                             support
                                                                                            count
   {whipped/sour cream}
                                       => {other vegetables} 0.02887646 0.4028369
                                                                                   2.081924 284
                                       => {other vegetables} 0.04738180 0.4347015
[2] {root vegetables}
                                                                                   2.246605 466
   {other vegetables, root vegetables} => {whole milk}
                                                             0.02318251 0.4892704 1.914833 228
   {root vegetables, whole milk}
                                       => {other vegetables} 0.02318251 0.4740125 2.449770 228
```

=> {whole milk}

{other vegetables, yogurt}

0.02226741 0.5128806 2.007235 219

- •The criteria for choosing the subset can be defined with several keywords and operators:
 - items matches an item appearing anywhere in the rule.
 - To limit the subset to where the match occurs only on the left- or right-hand side, use lhs and rhs instead.

```
> vegetables_rules_l <- subset(groceries_rules2, lhs %in% "other vegetables")</pre>
> inspect(vegetables_rules_l)
    1hs
                                          rhs
                                                       support
                                                                  confidence lift
                                                                                      count
[1] {other vegetables, root vegetables} => {whole milk} 0.02318251 0.4892704 1.914833 228
[2] {other vegetables, yogurt} \Rightarrow {whole milk} 0.02226741 0.5128806 2.007235 219
> # Find and display rules containing "other vegetables" on the right-hand side
> vegetables_rules_r <- subset(groceries_rules2, rhs %in% "other vegetables")</pre>
> inspect(vegetables_rules_r)
    lhs
                                    rhs
                                                       support
                                                                  confidence lift
                                                                                      count
                                => {other vegetables} 0.02887646 0.4028369 2.081924 284
[1] {whipped/sour cream}
                                 => {other vegetables} 0.04738180 0.4347015 2.246605 466
[2] {root vegetables}
[3] {root vegetables, whole milk} => {other vegetables} 0.02318251 0.4740125 2.449770 228
```