Lecture 6 – Frequent Pattern mining in Sequences and Graphs

Data Mining, Spring 2016

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Some slides adapted from Hector Martinez of University of Malta and Julian Togelius of New York University (both former ITU).

Overview of today's lecture

- Intro to sequences
- Sequence Pattern Mining
 - Apriori for Sequence mining
- Intro to graphs
- Apriori for Graph mining

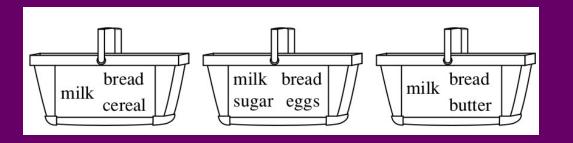
Intro to Sequences

Sequence

- Broadly speaking: an ordered list of events
- Denoted as

$$S = \langle e_1, e_2, e_3, \dots, e_n \rangle$$

- Event e_j also known as an element of S
- In the context of customer purchase data each event is an itemset of items bought



Sequence

- Itemset
 - Nonempty set of items
 - Denoted as

$$(X_1, X_2, X_3, ..., X_q)$$



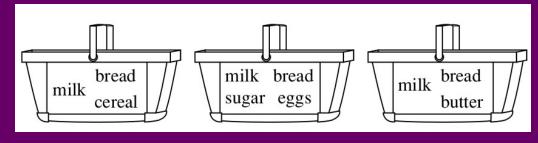
- Items in an itemset can be considered as events that occur simultaneously
- Parentheses denote the items within the same sequence element
- An item can occur at most once in an itemset (event), but can occur many times in different itemsets (events)
- Sequence length = number of item instances in sequence
 - Sequence with length I known as I-sequence

Sequence

Example

- Sequence: ((bread, milk, cereal) (milk, bread, sugar, eggs) (bread, milk, butter))
- Elements:

 (bread, milk, cereal)
 (milk, bread, sugar, eggs)
 (bread, milk, butter)
- Items:bread, milk, cereal, sugar, eggs, butter,
- Length: 10



Subsequences

- An itemset E_1 is a superset of another itemset E_2 if all the items contained in E_2 are also contained in E_1 (E_2 is a subset of E_1)
- A sequence S₁ is a subsequence of another sequence S₂ if
 - every itemset in S₁ has a superset in S₂
 - the order among itemsets in S_1 is the same as the order among their supersets in S_2
- We say that a sequence is a k-[sub]sequence if it contains k
 items (bread, tomato) (apples, newspaper) (bread) (apple)

How many of the following sequences are valid subsequences of

(bread, tomato) (apple, newspaper) (apple) >?

1. \((tomato) \((newspaper)\)

How many of the following sequences are valid subsequences of

(bread, tomato) (apple, newspaper) (apple) >?

1. \(\text{(tomato) (newspaper)}\) - \text{Yes}

How many of the following sequences are valid subsequences of

(bread, tomato) (apple, newspaper) (apple) >?

- 1. \((tomato) (newspaper)\) Yes
- 2. ((newspaper) (tomato))

How many of the following sequences are valid subsequences of

((bread, tomato) (apple, newspaper) (apple) >?

- 1. \((tomato) (newspaper)\) Yes
- 2. \(\text{(newspaper) (tomato)}\) **No** (wrong order)

How many of the following sequences are valid subsequences of

(bread, tomato) (apple, newspaper) (apple) >?

- 1. \((tomato) (newspaper)\) Yes
- 2. ((newspaper) (tomato)) **No** (wrong order)
- 3. ((newspaper, tomato))

```
( (bread, tomato) (apple, newspaper) (apple) >?
```

- 1. \((tomato) (newspaper)\) Yes
- 2. \(\text{(newspaper) (tomato)}\) **No** (wrong order)
- 3. ((newspaper, tomato)) **No** (no super-itemset)

```
(bread, tomato) (apple, newspaper) (apple) >?
```

- 1. \((tomato) (newspaper)\) Yes
- 2. \((newspaper) (tomato)\) **No** (wrong order)
- 3. ((newspaper, tomato)) **No** (no super-itemset)
- 4. \((tomato) (apple)\)

```
(bread, tomato) (apple, newspaper) (apple) >?
```

- 1. ((tomato) (newspaper)) Yes
- 2. \((newspaper)\) (tomato)\) **No** (wrong order)
- 3. ((newspaper, tomato)) **No** (no super-itemset)
- 4. \((tomato) (apple)\) Yes

```
( (bread, tomato) (apple, newspaper) (apple) >?
```

- 1. \((tomato) (newspaper)\) Yes
- 2. \((newspaper)\) (tomato)\) **No** (wrong order)
- 3. ((newspaper, tomato)) **No** (no super-itemset)
- 4. \((tomato) (apple)\) Yes
- 5. ((apple) (apple))

```
( (bread, tomato) (apple, newspaper) (apple) >?
```

- 1. \((tomato) (newspaper)\) Yes
- 2. \((newspaper)\) (tomato)\) **No** (wrong order)
- 3. ((newspaper, tomato)) **No** (no super-itemset)
- 4. \((tomato) (apple)\) Yes
- 5. ((apple) (apple)) **Yes**

```
How many of the following sequences are valid subsequences of ( (bread, tomato) (apple, newspaper) (apple) }?
6. ((apple, apple))
```

How many of the following sequences are valid subsequences of

(bread, tomato) (apple, newspaper) (apple) >?

6. ((apple, apple)) - **No** (invalid, repetition within an itemset)

```
How many of the following sequences are valid subsequences of
```

- (bread, tomato) (apple, newspaper) (apple) >?
- 6. ((apple, apple)) **No** (invalid, repetition within an itemset)
- 7. ((newspaper) (apple))

```
(bread, tomato) (apple, newspaper) (apple) >?
```

- 6. ((apple, apple)) **No** (invalid, repetition within an itemset)
- 7. ((newspaper) (apple)) Yes

```
(bread, tomato) (apple, newspaper) (apple) >?
```

- 6. ((apple, apple)) **No** (invalid, repetition within an itemset)
- 7. ((newspaper) (apple)) Yes
- 8. ((bread) (tomato))

```
(bread, tomato) (apple, newspaper) (apple) >?
```

- 6. ((apple, apple)) **No** (invalid, repetition within an itemset)
- 7. ((newspaper) (apple)) **Yes**
- 8. ((bread) (tomato)) No (no super)

How many of the following sequences are valid subsequences of (bread, tomato) (apple, newspaper) (apple) ?

- 1. \((tomato) (newspaper)\) Yes
- 2. \((newspaper) (tomato)\) **No** (wrong order)
- 3. ((newspaper, tomato)) **No** (no super-itemset)
- 4. ((tomato) (apple)) Yes
- 5. ((apple) (apple)) **Yes**
- 6. ((apple, apple)) **No** (invalid, repetition within an itemset)
- 7. ((newspaper) (apple)) Yes
- 8. ((bread) (tomato)) **No** (no super)

Sequence Database

- A sequence database consists of sequences or ordered elements/events/items recorded with or without a notion of time
 - i.e. each tuple is a data-sequence
- A data sequence is a list of transactions each defined by transaction ID, timestamp (optional) and an itemset
- The patterns we look for do not have timestamps

ds 1	02/02/2015 15:02 (bread, tomato) 02/02/2015 15:17 (apple, newspaper) 07/02/2015 09:20 (apple)
ds 2	03/02/2015 16:04 (bread) 07/02/2015 18:11 (newspaper) 10/02/2015 00:01 (apple)
ds 3	01/02/2015 19:45 (apple, bread)
ds 4	01/02/2015 19:50 (apple)

Sequence Database

 A dataset could also be created using artificial time and/or with 1-itemsets

ds 1	1 (Basement) 2 (Atrium) 3 (Elevator) 4 (Class)
ds 2	1 (Basement) 2 (Scrollbar) 3 (Basement)
ds 3	1 (Atrium) 2 (Class) 3 (Autrium)

Sequence Pattern Mining

Frequent Sequences

- A sequence is frequent if it is supported by a minimum number of datasequences (minimum support)
- A sequence is supported by a data-sequence if the sequence is a subsequence of the data-sequence (time is ignored)
- Even if a sequence appears multiple times in a single data sequence, that data sequence only contributes 1 to the support (e.g. apple in ds 1)

ds 1	02/02/2015 15:02 (bread, tomato) 02/02/2015 15:17 (apple, newspaper) 07/02/2015 09:20 (apple)
ds 2	03/02/2015 16:04 (bread) 07/02/2015 18:11 (newspaper) 10/02/2015 00:01 (apple)
ds 3	01/02/2015 19:45 (apple, bread)
ds 4	01/02/2015 19:50 (apple)

Sequence	Support
(bread) (apple)	2
(apple, bread)	1
(bread)	3
(apple)	4

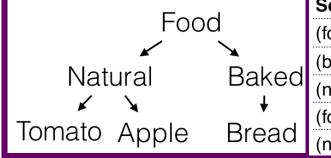
Frequent Sequences

- A frequent sequence is also known as a sequential pattern
- A sequential pattern with length I is also known as a *I*pattern

ds 1	02/02/2015 15:02 (bread, tomato) 02/02/2015 15:17 (apple, newspaper) 07/02/2015 09:20 (apple)
ds 2	03/02/2015 16:04 (bread) 07/02/2015 18:11 (newspaper) 10/02/2015 00:01 (apple)
ds 3	01/02/2015 19:45 (apple, bread)
ds 4	01/02/2015 19:50 (apple)

- Taxonomies: allows the use of generalisations of items
 - An item (in a data-sequence) is equivalent to all its ancestors while counting supports

ds 1	02/02/2015 15:02 (bread, tomato) 02/02/2015 15:17 (apple, newspaper) 07/02/2015 09:20 (apple)
	07/02/2015 09:35 (tomato)
ds 2	03/02/2015 16:04 (bread) 07/02/2015 18:11 (newspaper) 10/02/2015 00:01 (apple)
ds 3	01/02/2015 19:45 (apple, bread)
ds 4	01/02/2015 19:50 (apple)

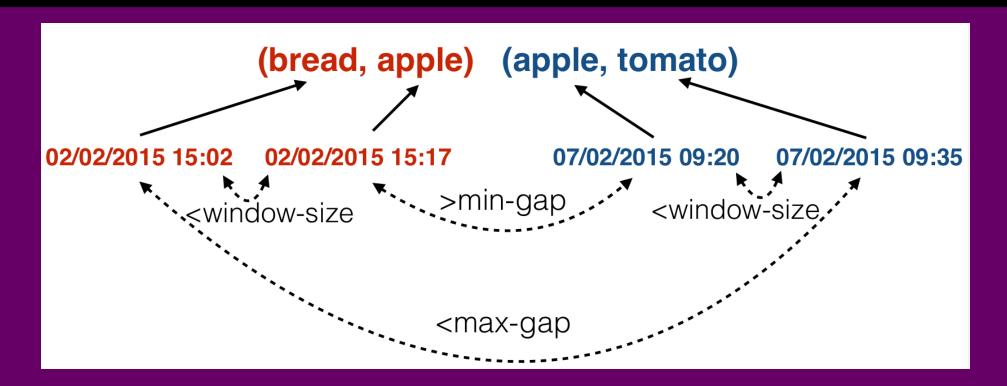


	Sequence	Suppo
	(food)(newspaper)	2
d	(baked) (newspaper)	2
	(natural, newspaper)	1
_	(food)	4
٦	(natural)	4

- Sliding windows / event folding window
 - Extends the concept of simultaneousness
 - Events distributed over different transactions are considered to be occuring together if transactions occur within specified time frame, i.e. window-size

		window-size= 30 min	
ds 1	07/02/2015 09:20 (apple)	Sequence	Support
	07/02/2015 09:35 (tomato)	(bread) (apple)	2
ds 2	03/02/2015 16:04 (bread) 07/02/2015 18:11 (newspaper) 10/02/2015 00:01 (apple)	(apple, bread) (apple, tomato)	1
ds 3	01/02/2015 19:45 (apple, bread)	(bread)	3
ds 4	01/02/2015 19:50 (apple)	(apple)	4

- Duration T of a sequence
 - i.e. either how many events in sequence or total time duration between first and last event in sequence
- Time gap
 - Restrict the time gap between consecutive itemsets
 - Min-gap: minimum time between the last item in one itemset and the first in the next itemset
 - Max-gap: maximum time between the first item in one itemset and the last in the next itemset



- Types of constraints
 - Anti-monotonic
 - If sequence doesn't satisfy constraint then neither will its supersequences
 - e.g. duration less or equal than 10 (since supersequences are larger)
 - Monotonic
 - If sequence does satisfy constraint then so will its supersequences
 - e.g. duration larger than 10 (since supersequences are larger)
 - Succinct
 - If we can enumerate all and only those sequences that are guaranteed to satisfy constraint (e.g. selecting sequences from year=2015)

GSP Algorithm

- The Generalised Sequential Patterns (GSP) algorithm is an adaptation of Apriori to find sequential patterns
- Old modules
 - same candidate generation-and-test approach to find all frequent patterns
 - same pruning principle: a pattern is only frequent if all its sub-patterns are
- New modules
 - Count support using a definition of sequence
 - Efficient candidate generation for sequences

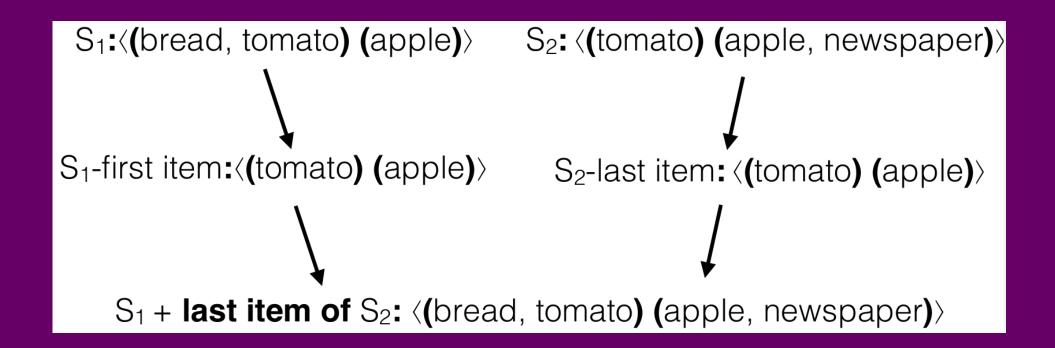
GSP Algorithm

- Generate candidate set of length k+1 (sequences with k+1 items) from frequent sequences of length k
 - Step 1: generation
 - Step 2: pruning
- Count the support of the sequences in the candidate set
- Drop sequences that are supported by a number of datasequence below the minimum threshold

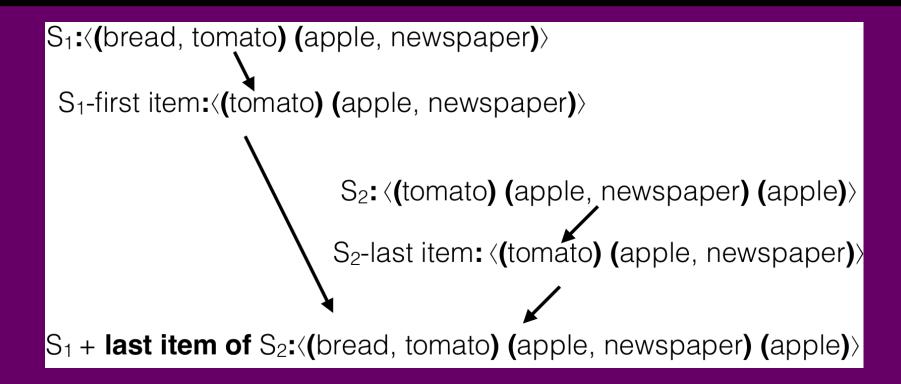
GSP Candidate Generation

- Step 1: self-join the set of frequent sequences of length k
 - We join one sequence S_1 with another S_2 if and only if removing the first item of S_1 and the last item of S_2 leads to the same sequence (S_1 and S_2 share a contiguous subsequence*)
 - First and last is determined by lexicographical order within the first and last itemsets
 - The new sequence is created by adding the last item of S₂ to S₁
 - If the last item of S₂ was a separate itemset, it is appended as a new itemset.
 Otherwise is added to the last itemset of S₁
 - In the first iteration (k=2), create candidates with 1 and 2 itemsets

GSP Candidate Generation – Step 1 Example 1



GSP Candidate Generation – Step 1 Example 2



GSP Candidate Generation

- Step 2: prune the candidate list of (k+1)-sequences before counting support
 - A sequence can only be frequent if all its contiguous subsequences are frequent
 - The contiguous k-subsequences of a (k+1)-sequence are generated by
 - dropping an item from the first or last itemset (used for generation!)
 - dropping an item from any itemset with more than one item

GSP Candidate Generation

```
S_1: (bread, tomato) (apple, newspaper)
                       S_2: ((tomato) (apple, newspaper) (apple)
S_1 + last item of S_2: (bread, tomato) (apple, newspaper) (apple)
((tomato) (apple, newspaper) (apple)>
(bread) (apple, newspaper) (apple)
((bread, tomato) (newspaper) (apple)>
(bread, tomato) (apple) (apple)
(bread, tomato) (apple, newspaper)>
```

GSP Counting Support

- Basic counting by scanning through data-base
 - Problem: Many scans!
- Improve GSP by using hash-tree technique (see paper for more)
- Other algorithms have attempted to solve this scanning problem
 - SPADE: Uses the vertical data format to reduce number of scans needed
 - PrefixSpan: Looks at sequence prefix and suffix to create FP-trees to avoid candidate generation

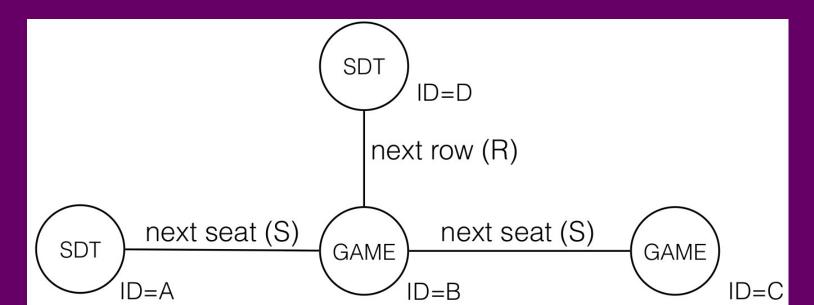
Sequential Pattern Usages

- Understanding the data (which events happen often in particular sequences, which not)
 - Association rules can be extracted in the same way as with itemsets

Graph Mining Basics

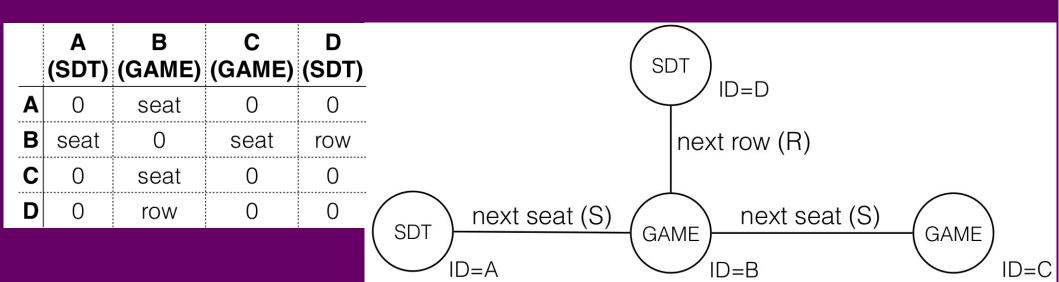
Undirected Graph

- A graph is defined by a set of vertices connected via edges
 - Vertices and edges have (non-unique) labels
 - Vertices are identified by unique (arbitrary) identifiers
 - An edge is defined by the IDs of the vertices that it connects and its label



Graph representation

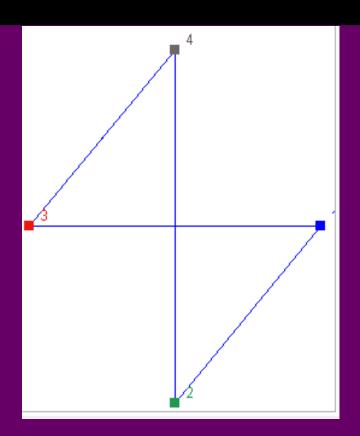
- A graph can be represented as an adjacency matrix (AM)
 - Each row and each column represents a vertex ID
 - Each cell represents the edge between the row and column vertices
 - If no edge the value of 0 is used

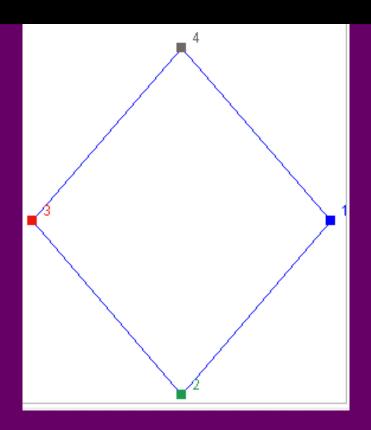


Graph Isomorphism

- When are two graphs the same?
- Consider two graphs G1 and G2, and the function f which maps the vertices of G1 to the vertices of G2
 - We suppose that
 - Function f is one-to-one
 - f(v) is adjacent to f(w) in G2 if and only if v is adjacent to w in G1
 - Then function f is an isomorphism and the two graphs G1 and G2 are isomorphic.
- Two isomorphic graphs are for all intents and purposes considered to be the same graph

Graph Isomorphism





Isomorphism: $1 \rightarrow 1$; $2 \rightarrow 2$; $3 \rightarrow 4$; $4 \rightarrow 3$

Example from:http://www.mathcove.net/petersen/lessons/get-lesson?les=3

Graph Comparison

- Problem: How do we compare two graphs?
 - e.g. when sorting in order to find frequent patterns
- The order among vertices is arbitrary (induced by arbitrary IDs), the same graph may have seemingly different adjacency matrices
- Furthermore, two different graphs may be equivalent due to symmetries (isomorphism)

Canonical Label

- A canonical label is a unique code that unequivocally represents a graph and all its isomorphic graphs
- A simple approach to obtain a canonical label consists of flattening the adjacency matrix following a set of deterministic ordering rules
 - 1.Sort vertices by their degree
 - 2.Sort vertices with the same degree by label
 - 3.Sort edges associated to the same vertex labels by edge label

Flattened Adjacency Matrix - 1

 Partition vertices by their degree (number of edges connected to them)

	A (SDT)	B (GAME)	C (GAME)	D (SDT)
Α	0	seat	0	0
В	seat	0	seat	row
C	0	seat	0	0
D	0	row	0	0

	A (SDT)	C (GAME)	D (SDT)	B (GAME)
A	0	0	0	seat
С	0	0	0	seat
D	0	0	0	row
В	seat	seat	row	0

Flattened Adjacency Matrix - 2

Sort partitions by vertex label (lexicographical order)

	Α	С	D	В
	(SDT)	(GAME)	(SDT)	(GAME)
A	0	0	0	seat
C	0	0	0	seat
D	0	0	0	row
В	seat	seat	row	0

	С	Α	D	В
	(GAME)	(SDT)	(SDT)	(GAME)
C	0	0	0	seat
A	0	0	0	seat
D	0	0	0	row
В	seat	seat	row	0

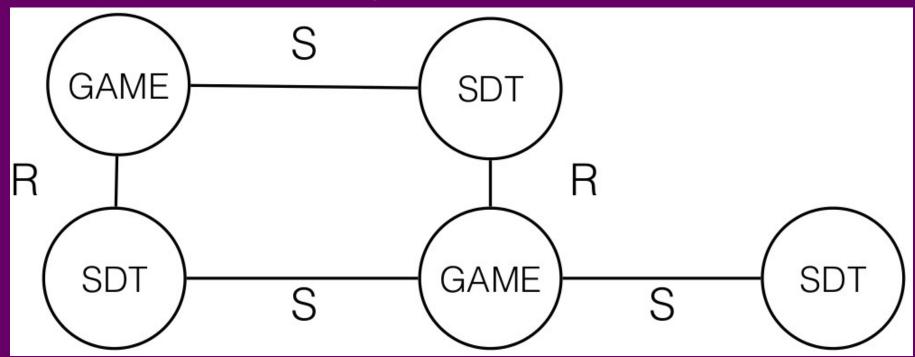
Flattened Adjacency Matrix - 3

 Represent the adjacency matrix by its elements below the diagonal (choose the permutation where edges within each partition are ordered lexicographically)

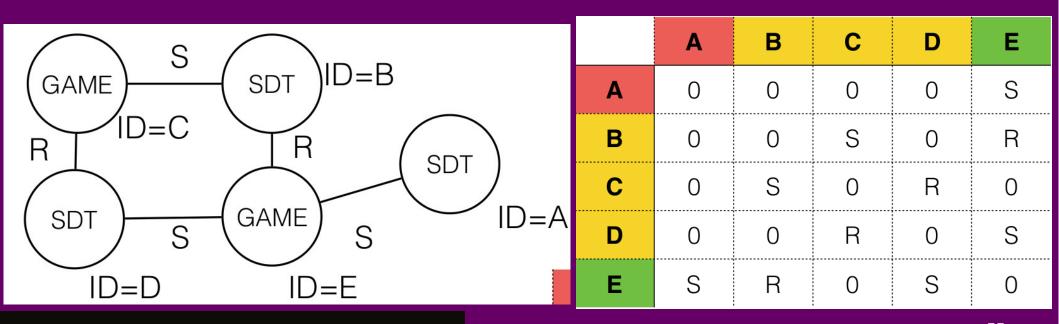
	C (GAME)	A (SDT)	D (SDT)	B (GAME)			
C	0	0	0	seat			
A	0	0	0	seat			
D	0	0	0	row			
В	B seat seat row 0						
	0 00 seat,seat,row						

	C (GAME)	D (SDT)	A (SDT)	B (GAME)	
C	0	0	0	seat	
D	0	0	0	row	
A	0	0	0	seat	
В	B seat row seat 0				
0 00 seat,row,seat					

What is the canonical representation of?



First step → Partition based on degree. Three partitions made



Step 2 → Sort each partition based on vertex label
 A = SDT, B = SDT, C = GAME, D = SDT, E = GAME

	Α	В	С	D	Е
A	0	0	0	0	S
В	0	0	S	0	R
С	0	S	0	R	0
D	0	0	R	0	S
E	S	R	0	S	0

	SDT	GAME	SDT	SDT	GAME	
Α	0	0	0	0	S	
С	0	0	S	R	0	
В	0	S	0	0	R	
D	0	R	0	0	S	
Е	S	0	R	S	0	

Reading Adjacency Matrix as canonical label



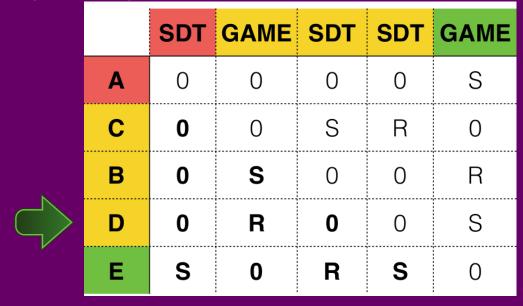
Label: 0

Reading Adjacency Matrix as canonical label



Label: 00S

Reading Adjacency Matrix as canonical label



Label: 0 0S 0R0

Reading Adjacency Matrix as canonical label



Label: 0 0S 0R0 S0RS

• Step 3: Fill in below diagonal, select label that is lexicographically first

	SDT	GAME	SDT	SDT	GAME
A	0	0	0	0	S
С	0	0	S	R	0
В	0	S	0	0	R
D	0	R	0	0	S
Е	S	0	R	S	0

	SDT	GAME	SDT	SDT	GAME
Α	0	0	0	0	S
С	0	0	R	S	0
D	0	R	0	0	S
В	0	S	0	0	R
Е	S	0	S	R	0

Label: 0 OR 0S0 S0SR

 Step 3: Fill in below diagonal, select permutation whose label is lexicographically first

	SDT	GAME	SDT	SDT	GAME
Α	0	0	0	0	S
С	0	0	S	R	0
В	0	S	0	0	R
D	0	R	0	0	S
Е	S	0	R	S	0

	SDT	GAME	SDT	SDT	GAME
A	0	0	0	0	S
С	0	0	R	S	0
D	0	R	0	0	S
В	0	S	0	0	R
E	S	0	S	R	0

Label: 0 0R 0S0 S0SR

Subgraphs

- A graph G₁ is a subgraph of G₂ if all edges in G₁ are contained in G₂
- Testing if a graph G₂ contains a subgraph G₁ is equivalent to finding an isomorphic subgraph of G₁ in G₂
 - The operation consists of finding a mapping between the vertex IDs of G₁ and a subset of the vertex IDs of G₂ such that the edges in G₁ are in G₂ (and vertices maintain the same labels)
 - If $G_1 = G_2$, the operation is called automorphism (finding the isomorphisms of a graph)
- We say that a graph is a k-[sub]graph if it contains k edges

Apriori for Graph Mining

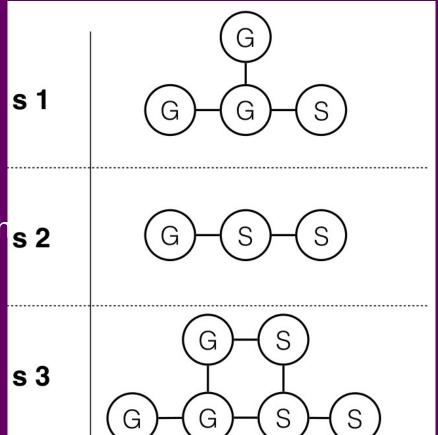
Frequent graph mining

- The Frequent Subgraph Discovery algorithm is an adaptation of Apriori to find patterns in graphs
- Old modules:
 - same candidate generation-and-test approach to find all frequent patterns
 - same pruning principle: a pattern is only frequent if all its sub-patterns are
- New modules:
 - Count support using a definition of graph
 - Efficient candidate generation for graphs

Data Set

- Each sample is a graph

 (adjacency matrix, canonical label, adjacency list...)
- Graphs can be independent
 (e.g. the sitting-graph of the
 auditorium every week) or can
 be extracted from a larger graph
 (e.g. up to 2-friend distance
 from a person on a social
 network)



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Support constraints

- A graph is frequent if it is supported by a minimum number of samples (minimum support)
- A graph is supported by a sample if is one of its subgraphs (or one of its isomorphisms is)

Even if the graph appears multiple times in the same sample it only counts one towards its

support

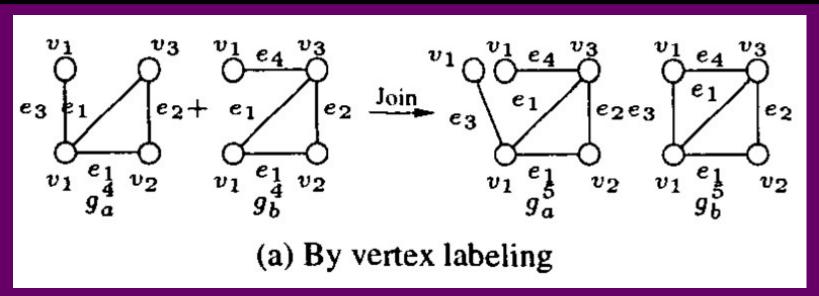
s 1	G G-G-S
s 2	G-S-S
s 3	G-S-S

Graph	Support
G-G	2
G-S-S	2
G-S	3
G - S	1
(G) (S)	

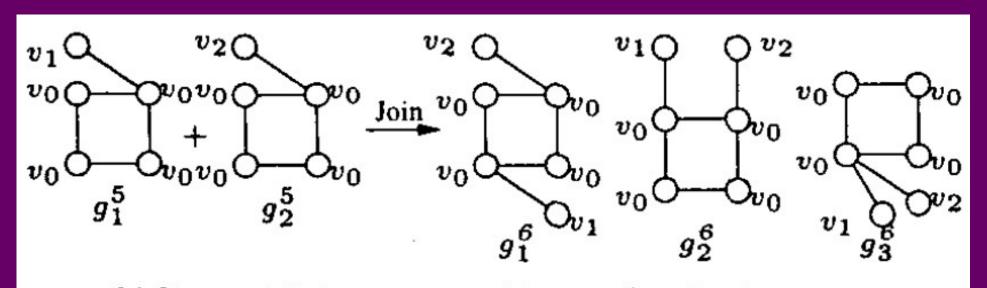
FSD algorithm

- Generate candidate set of length k+1 (graphs with k+edges) from frequent graphs of length k
 - Step 1: generation
 - Step 2: pruning
- Count the support of the graphs in the candidate set
- Drop graphs that are supported by a number of samples below the minimum threshold

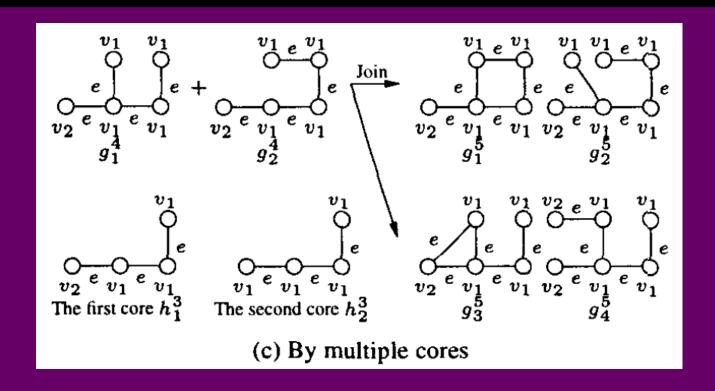
- Step 1: self-join the set of frequent graphs of length k
 - We join one graph G_1 with another G_2 if and only if removing one edge from G_1 leads to a subgraph contained in G_2 (the resulting subgraph is a core of G_1 and G_2)
 - Two graphs can share more than one core
- For every automorphism of the core, we create a candidate by adding the edge removed from G₁ to G₂ (using the vertex mapping specified by the automorphism)



- If both graphs have one more vertex than the core with the same label, add two candidates
 - In this case: V_1



(b) By multiple automorphisms of a single core

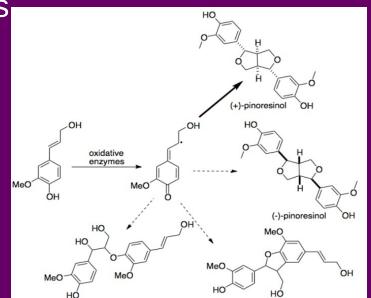


Candidate generation and Support count

- Step 2: prune the candidate list of (k+1)-graphs before counting support
 - A graph can only be frequent if all its subgraphs are frequent
- Counting support
 - Simple: Scan through database and count support for each subgraph
 - Optimization idea
 - We keep a list of the samples that support every frequent graph (vertical data format)
 - To evaluate the count support of a new candidate, we only evaluate those samples that support all of its frequent subgraphs (i.e. the intersection of the sample lists of each of its frequent subgraphs)

Graph Mining Applications

- Data understanding
- Graph mining has been used in bio-informatics (e.g. patterns in proteins and other organic compounds)
- Used also for social network analysis



Summary

- Most data mining algorithms are modular, and can be adjusted to solve different problems
- GSP: Apriori + sequences
 - Support count: time and order constraints
 - Candidate generation: contiguous sequences
- FSM: Apriori + graphs
 - Support count: subgraph isomorphism
 - Candidate generation: core of two graphs

Today's Lab

- Catch up lab with optional exercises
- We all meet in 4A58 to see if we can fit in
 - If not, we also use 4A54

Thanks for listening!