Philip Scuderi Stanford Univeristy Winter 2013 CS 246 Homework 1

1

The recommendations for the users specified in the homework follow. The output is in the format <user><Tab><Recommendations in decreasing order of number of friends>.

```
924 439,2409,6995,11860,15416,43748,45881

8941 8943,8944,8940

8942 8939,8940,8943,8944

9019 9022,317,9023

9020 9021,9016,9017,9022,317,9023

9021 9020,9016,9017,9022,317,9023

9022 9019,9020,9021,317,9016,9017,9023

9990 13134,13478,13877,34299,34485,34642,37941

9992 9987,9989,35667,9991

9993 9991,13134,13478,13877,34299,34485,34642,37941
```

2(a)

An example of when the confidence formula ignoring P(B) being a drawback is the following:

If P(B) is very large then rules can be generated with high confidence but that do not tell us much. Suppose event B is the event that a person buys milk and everyone buys milk. Further suppose that event A is the event that a person buys some other item. In this case, we would have high confidence that B occurs given that A occurs. As you can see, this tells us almost nothing about consumer behavior that we did not already know.

Lift does not suffer the drawback that confidence does because lift does not ignore P(B). The problem states the following:

$$S(B) = \frac{Support(B)}{N}$$
, where N is the total number of transactions

Support(B) is the number of transactions including B. The number of transactions including B divided by the total number of transactions is equivalent to the probability of including B in a transaction, or P(B). In other words:

$$S(B) = \frac{Support(B)}{N} = P(B)$$

The formula for lift is therefore equivalent to the following:

$$lift(A \to B) = \frac{conf(A \to B)}{S(B)} = \frac{conf(A \to B)}{P(B)} = \frac{P(B|A)}{P(B)} = \frac{P(B \cap A)}{P(B)P(A)}$$

As you can see above, the definition of lift includes P(B) in its denominator. Thus, lift does not suffer the drawback of ignoring P(B).

Conviction does not suffer the drawback that confidence does because lift does not ignore P(B). As addressed above, S(B) = P(B). It follows that:

$$conv(A \to B) = \frac{1 - S(B)}{1 - conf(A \to B)} = \frac{1 - P(B)}{1 - P(B|A)} = \frac{1 - P(B)}{1 - \frac{P(B \cap A)}{P(A)}}$$

As you can see above, the definition of conviction includes P(B) in its numerator. Thus, lift does not suffer the drawback of ignoring P(B)

2(b)

No, all the measures here are not symmetrical.

Confidence is not symmetrical, as you can see below.

$$conf(A \rightarrow B) = P(B|A) = \frac{P(B \cap A)}{P(A)}$$

$$conf(B \rightarrow A) = P(A|B) = \frac{P(A \cap B)}{P(B)}$$

$$\frac{P(B \cap A)}{P(A)} \neq \frac{P(A \cap B)}{P(B)}$$

$$conf(A \rightarrow B) \neq conf(B \rightarrow A)$$

Lift is symmetrical, as you can see below.

$$lift(A \rightarrow B) = \frac{conf(A \rightarrow B)}{S(B)} = \frac{conf(A \rightarrow B)}{P(B)} = \frac{P(B|A)}{P(B)} = \frac{P(B \cap A)}{P(B)P(A)}$$

$$lift(B \rightarrow A) = \frac{conf(B \rightarrow A)}{S(A)} = \frac{conf(B \rightarrow A)}{P(A)} = \frac{P(A|B)}{P(A)} = \frac{P(A \cap B)}{P(A)P(B)}$$

$$\frac{P(B \cap A)}{P(B)P(A)} = \frac{P(A \cap B)}{P(A)P(B)}$$

$$\frac{P(B \cap A)}{P(B)P(A)} = \frac{P(A \cap B)}{P(A)P(B)}$$

$$lift(A \rightarrow B) = lift(B \rightarrow A)$$

Conviction is not symmetrical, as you can see below.

$$conv(A \to B) = \frac{1 - S(B)}{1 - conf(A \to B)} = \frac{1 - P(B)}{1 - P(B|A)}$$

$$conv(B \to A) = \frac{1 - S(A)}{1 - conf(B \to A)} = \frac{1 - P(A)}{1 - P(A|B)}$$

$$\frac{1 - P(B)}{1 - P(B|A)} \neq \frac{1 - P(A)}{1 - P(A|B)}$$

$$conv(A \rightarrow B) \neq conv(B \rightarrow A)$$

2(c)

Confidence is a perfect implication. Lift and conviction are not perfect implications. See below for details.

We assume that $(A \rightarrow B)$ 100% of the time, which means that $(A \subseteq B)$. Therefore:

$$Support(A) = Support(B \cap A)$$
 (2.c.1)

$$conf(A \to B) = P(B|A) = \frac{P(B \cap A)}{P(A)} = \frac{S(B \cap A)}{S(A)} = \frac{\frac{Support(B \cap A)}{N}}{\frac{Support(A)}{N}} = \frac{Support(B \cap A)}{Support(A)}$$

 $\frac{Support(B \cap A)}{Support(A)} = 1$ as shown in equation (2.c.1). Therefore:

$$conf(A \to B) = 1 \tag{2.c.2}$$

Accordingly, confidence is a perfect implication.

$$lift(A \to B) = \frac{conf(A \to B)}{S(B)} = \frac{conf(A \to B)}{\frac{Support(B)}{N}} = \frac{N * conf(A \to B)}{Support(B)}$$

 $conf(A \rightarrow B) = 1$ as shown in equation (2.c.2). Therefore:

$$lift(A \rightarrow B) = \frac{N}{Support(B)}$$

 $N \geq Support(B)$, which means that $lift(A \rightarrow B)$ does not have to be maximal. Accordingly, lift is not a perfect implication.

$$conv(A \rightarrow B) = \frac{1 - S(B)}{1 - conf(A \rightarrow B)} = \frac{1 - \frac{Support(B)}{N}}{1 - conf(A \rightarrow B)}$$

 $conf(A \rightarrow B) = 1$ as shown in equation (2.c.2). Therefore:

$$conv(A \rightarrow B) = \frac{1 - \frac{Support(B)}{N}}{1 - 1} = \frac{1 - \frac{Support(B)}{N}}{0}$$

Thus, in this case conviction is either undefined or tends towards infinity. It is my understanding that this means conviction is not a perfect implication.

2(d)

Itemset size = 2:

Rule = DAI93865 -> FRO40251 Confidence = 1

Rule = GRO85051 -> FRO40251 Confidence = 0.999176276771005

Rule = GRO38636 -> FRO40251 Confidence = 0.990654205607477

Rule = ELE12951 -> FRO40251 Confidence = 0.990566037735849

Rule = DAI88079 -> FRO40251 Confidence = 0.986725663716814

Itemset size = 3:

Rule = (DAI23334, ELE92920) -> DAI62779 Confidence = 1

Rule = (DAI31081, GRO85051) -> FRO40251 Confidence = 1

2(e)

Itemset size = 2:

Itemset size = 3:

Rule = SNA53220 -> (FRO19221, SNA93860) Lift = 40.4831468371774 Rule = DAI42083 -> (DAI62779, DAI92600) Lift = 35.3443405415936 Rule = DAI42083 -> (DAI92600, ELE17451) Lift = 34.1711460446247 Rule = (DAI85309, ELE92920) -> SNA18336 Lift = 30.3351998821127 Rule = (DAI42083, DAI62779) -> DAI92600 Lift = 29.8515014397367

2(f)

Itemset size = 2:

Itemset size = 3:

2(g)

Itemset size = 2:

Rule = DAI93865 -> FRO40251 Confidence = 1

```
Itemset size = 3:
Rule = (DAI23334, ELE92920) -> DAI62779
                                            Confidence = 1
Rule = (DAI31081, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (DAI55911, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (DAI62779, DAI88079) -> FRO40251
                                            Confidence = 1
Rule = (DAI75645, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (ELE17451, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (ELE20847, FRO92469) -> FRO40251
                                            Confidence = 1
Rule = (ELE20847, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (ELE26917, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (FRO53271, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (GRO21487, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (GRO38814, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (GRO73461, GRO85051) -> FRO40251
                                            Confidence = 1
Rule = (GRO85051, SNA45677) -> FRO40251
                                            Confidence = 1
Rule = (GRO85051, SNA80324) -> FRO40251
                                            Confidence = 1
```

2(h)

I would recommend FRO40251 because of the following rules:

```
Rule = GRO85051 -> FRO40251 Confidence = 0.999176276771005
Rule = GRO85051 -> FRO40251 Conviction = 1062.50860100963
```

99.92% of people who purchase GRO85051 also purchase FRO40251.

The rule (GRO85051 -> FRO40251) would be expected to be incorrect 1,062.5x more often if the relationship between GRO85051 and FRO40251 were due to random chance.

2(i)

I would recommend <u>FRO40251</u> for the same reasons I addressed in 2(h), and also because of the following rule:

```
Rule = (ELE17451, GRO85051) -> FRO40251 Confidence = 1
```

100% of people who purchased ELE17451 and GRO85051 also purchased FRO40251.

I would recommend <u>DAI42083</u> because of the following rule:

```
Rule = (DAI92600, ELE17451) -> DAI42083 Lift = 34.1711460446247
```

(DAI92600, ELE17451) occurs with DAI42083 34.17 times more often than would be expected to occur if (DAI92600, ELE17451) and DAI42083 were statistically independent.

I would also recommend <u>DAI62779</u> because of the following rule:

```
Rule = DAI92600 -> (DAI42083, DAI62779) Lift = 29.8515014397367
```

DAI92600 occurs with (DAI42083, DAI62779) 29.85 times more often than would be expected to occur if DAI92600 and (DAI42083, DAI62779) were statistically independent.

2(j)

I would recommend <u>DAI62779</u> because of the following rules:

100% of people who purchased DAI23334 and ELE92920 also purchased DAI62779.

The rule ((DAI23334, ELE92920) -> DAI62779) would be expected to be incorrect much more often if the relationship between (DAI23334, ELE92920) and DAI62779 were due to random chance.

I would recommend FRO40251 because of the following rules:

100% of people who purchased DAI93865 also purchased FRO40251. The rule (DAI93865 -> FRO40251) would be expected to be incorrect much more often if the relationship between DAI93865 and FRO40251 were due to random chance.

98.67% of people who purchased DAI88079 also purchased FRO40251. The rule (DAI88079 -> FRO40251) would be expected to be incorrect 65.9x more often if the relationship between DAI88079 and FRO40251 were due to random chance.

3(a)

Given: $P_{h \in F}[h(x) = h(y)] = sim(x, y)$ where $sim(x, y) \in [0, 1] \ \forall$ pairs of objects (x, y)

Theorem: d(x, y) = 1 - sim(x, y) must satisfy $d(x, y) + d(y, z) \ge d(x, z)$

Proof:

$$P_{h \in F}[h(x) = h(y)] = sim(x, y)$$

$$P_{h \in F}[h(x) \neq h(y)] = 1 - sim(x, y) = d(x, y)$$

Because $P_{h \in F}[h(x) \neq h(y)] = d(x, y)$, it follows that $d(x, y) + d(y, z) \ge d(x, z)$ is equivalent to:

$$P_{h \in F}[h(x) \neq h(y)] + P_{h \in F}[h(y) \neq h(z)] \ge P_{h \in F}[h(x) \neq h(z)]$$

The statement immediately above must necessarily be true because when $h(x) \neq h(z)$ at least one of h(x) and h(z)must be different than h(y).

3(b)

We are given the following:

$$\mathrm{sim}_{Over}(M,N) = \frac{|M \cap N|}{min(|M|,|N|)}$$

$$d_{Over}(M,N) = 1 - \frac{|M \cap N|}{min(|M|,|N|)}$$

Let
$$X = \{a, b\}$$

Let
$$Y = \{b, c\}$$

Let
$$Z = \{a, b, c\}$$
;

where a, b, c > 0

$$sim_{Over}(X,Y) = \frac{a+b}{a+b} = 1$$

$$d_{Over}(X,Y) = 1 - \sin_{Over}(X,Y) = 1 - 1 = 0$$

$$sim_{Over}(Y, Z) = \frac{b+c}{b+c} = 1$$

$$d_{Over}(Y, Z) = 1 - \sin_{Over}(Y, Z) = 1 - 1 = 0$$

$$sim_{Over}(X,Z) = \frac{b}{b + min(a,c)}$$

 $0 < \sin_{Over}(X, Z) < 1$ because we know that a, b, c > 0

$$d_{Over}(X, Z) = 1 - \sin_{Over}(X, Z)$$

$$0 < d_{Over}(X, Z) < 1$$

$$d_{Over}(X,Y) + d_{Over}(Y,Z) = 0 < d_{Over}(X,Z)$$

$$d_{Over}(X,Y) + d_{Over}(Y,Z) < d_{Over}(X,Z)$$
(3.b.1)

The triangle inequality test requires $d_{Over}(X,Y) + d_{Over}(Y,Z) \ge d_{Over}(X,Z)$. The Overlap similarity function fails the triangle inequality test, as shown by equation 3.b.1 above.

3(c)

We are given the following:

$$\operatorname{sim}_{Dice}(M,N) = \frac{|M \cap N|}{\frac{1}{2}(|M| + |N|)}$$

$$d_{Dice}(M, N) = 1 - \frac{|M \cap N|}{\frac{1}{2}(|M| + |N|)}$$

Let
$$|X| = 1$$

Let
$$|Z| = 1$$

where
$$X \cap Z = \emptyset$$

Let
$$Y = X \cup Z$$

$$sim_{Dice}(X,Y) = \frac{1}{\frac{1}{2}(1+2)} = \frac{2}{3}$$

$$d_{Dice}(X,Y) = 1 - sim_{Dice}(X,Y) = 1 - \frac{2}{3} = \frac{1}{3}$$

$$sim_{Dice}(Y,Z) = \frac{1}{\frac{1}{2}(1+2)} = \frac{2}{3}$$

$$d_{Dice}(Y,Z) = 1 - sim_{Dice}(Y,Z) = 1 - \frac{2}{3} = \frac{1}{3}$$

$$sim_{Dice}(X,Z) = \frac{0}{\frac{1}{2}(1+1)} = 0$$

$$d_{Dice}(Y,Z) = 1 - \sin_{Dice}(Y,Z) = 1 - 0 = 1$$

$$d_{Dice}(X,Y) + d_{Dice}(Y,Z) = \frac{1}{3} + \frac{1}{3} = \frac{2}{3} < 1 = d_{Over}(X,Z)$$

$$d_{Dice}(X,Y) + d_{Dice}(Y,Z) < d_{Over}(X,Z)$$
(3.c.1)

The triangle inequality test requires $d_{Dice}(X,Y) + d_{Dice}(Y,Z) \ge d_{Over}(X,Z)$. The Dice similarity function fails the triangle inequality test, as shown by equation 3.c.1 above.

4(a)

$$P[x \in W_j] = P[g_j(x) = g_j(z)] = P[h_1^j(x) = h_1^j(z), h_2^j(x) = h_2^j(z), \dots, h_k^j(x) = h_k^j(z)]$$

$$P[x \in W_j] = \prod_{i=1}^k P[h_i^j(x) = h_i^j(z)]$$
(4.a.1)

Because \mathcal{H} is $(\lambda, c\lambda, p_1, p_2)$ -sensitive and $T = \{x \in \mathcal{A} \mid d(x, z) > c\lambda\}$, it follows that:

$$P[h(x) = h(z)] \le p_2 \ \forall x^* \in T \tag{4.a.2}$$

From equations (4.a.1) and (4.a.2) and the fact that $k=\log_{1/p_2}n$, we obtain:

$$P[x \in T \cap W_j] \le \prod_{i=1}^k p_2 = p_2^{k} = p_2^{\log_1/p_2}^n = n^{-1}$$

$$P[x \in T \cap W_j] \le n^{-1}$$
(4.a.3)

Let I_x^j be an indicator variable s.t. $I_x^j = 1$ when $x \in (T \cap W_j)$ and $I_x^j = 0$ when $x \notin (T \cap W_j)$.

From equation (4.a.3), it follows that:

$$P[I_x^j = 1] \le n^{-1} \tag{4.a.4}$$

From equation (4.a.4), it follows that:

$$E[I_x^j] = 1 * P[I_x^j = 1] + 0$$

$$E[I_x^j] \le n^{-1}$$
(4.a.5)

From equation (4.a.5) and the fact that $|T| \le n$, it follows that:

$$E\left[\sum_{x \in T} I_x^j\right] \le |T| * n^{-1} = \frac{|T|}{n} \le 1 \tag{4.a.6}$$

Because $E[|T\cap W_j|]=E[\sum_{x\in T}I_x^j]$, and equation (4.a.6), it follows that:

$$E[|T \cap W_j|] \le 1 \tag{4.a.7}$$

Now using equation (4.a.7), we can determine an upper limit for $E\left[\sum_{j=1}^{L} |T \cap W_j|\right]$ as follows:

$$E\left[\sum_{j=1}^{L} |T \cap W_j|\right] = \sum_{j=1}^{L} E[|T \cap W_j|] \le \sum_{j=1}^{L} 1 = L$$

$$E\left[\sum_{j=1}^{L} |T \cap W_j|\right] \le L \tag{4.a.8}$$

Now, we can use equation (4.a.8) and Markov's inequality to determine an upper bound for $P[\sum_{j=1}^{L} | T \cap W_j| > 3L]$, as follows:

$$P\left[\sum_{j=1}^{L} |T \cap W_j| > 3L\right] \le \frac{E\left[\sum_{j=1}^{L} |T \cap W_j|\right]}{3L} \le \frac{L}{3L} = \frac{1}{3}$$

$$P\left[\sum_{j=1}^{L} |T \cap W_j| > 3L\right] \le \frac{1}{3}$$

4(b)

$$P[g_j(x^*) = g_j(z)] = P[h_1^j(x^*) = h_1^j(z), h_2^j(x^*) = h_2^j(z), \dots, h_k^j(x^*) = h_k^j(z)]$$

Because \mathcal{H} is a LSH family, it follows that $h \in \mathcal{H}$ is selected uniformly at random. Therefore, $\forall j$:

$$P[g_j(x^*) = g_j(z)] = \prod_{i=1}^k P[h_i^j(x^*) = h_i^j(z)]$$

It follows that $\forall j \in [1, L]$:

$$P[g_{j}(x^{*}) \neq g_{j}(z)] = 1 - P[g_{j}(x^{*}) = g_{j}(z)] = 1 - \prod_{i=1}^{k} P[h_{i}^{j}(x^{*}) = h_{i}^{j}(z)]$$
(4.b.1)

Because \mathcal{H} is $(\lambda, c\lambda, p_1, p_2)$ -sensitive, it follows that $\forall x^* \in A$ such that $d(x^*, z) \leq \lambda$ and $\forall h_i \in \mathcal{H}$:

$$P[h_i(x^*) = h_i(z)] \ge p_1$$

It follows that:

$$\prod_{i=1}^{k} P[h_i^j(x^*) = h_i^j(z)] \ge \prod_{i=1}^{k} p_1 = p_1^k$$
(4.b.2)

Because $k = \log_{1/p_2} n$ and $p = \frac{\log^{1}/p_1}{\log^{1}/p_2}$, we can reduce p_1^{k} as follows:

$$p_1^{k} = p_1^{\log_1/p_2}^{n} = n^{-\frac{\log^1/p_1}{\log^1/p_2}} = n^{-p}$$
(4.b.3)

From equations (4.b.2) and (4.b.3), we obtain:

$$\prod_{i=1}^{k} P[h_i^j(x^*) = h_i^j(z)] \ge n^{-p}$$

$$1 - \prod_{i=1}^{k} P[h_i^j(x^*) = h_i^j(z)] \le 1 - n^{-p}$$
(4.b.4)

From equations (4.b.1) and (4.b.4), we obtain:

$$P[g_j(x^*) \neq g_j(z)] \le 1 - n^{-p}$$
 (4.b.5)

$$P[g_j(x^*) \neq g_j(z)] \, \forall j \in [1, L] = \sum_{j=1}^{L} P[g_j(x^*) \neq g_j(z)]$$

From the above and equation (4.b.5), we obtain:

$$P[g_{j}(x^{*}) \neq g_{j}(z)] \forall j \in [1, L] = \sum_{j=1}^{L} P[g_{j}(x^{*}) \neq g_{j}(z)] \leq (1 - n^{-p})^{L}$$

$$P[g_{j}(x^{*}) \neq g_{j}(z)] \forall j \in [1, L] \leq (1 - n^{-p})^{n^{p}}$$
(4.b.6)

From equation (4.b.3), we know that $p_1^{\ k}=n^{-p}$. It follows that:

$$n^{-p} \in [0,1] \text{ and } n^p \ge 1$$
 (4.b.7)

We know that
$$(1-x)^{1/x} \, \forall x \in (0,1] \le \frac{1}{e}$$
 (4.b.8)

From equations (4.b.6), (4.b.7), and (4.b.8), we obtain:

$$P[g_j(x^*) \neq g_j(z)] \forall j \in [1, L] \leq \frac{1}{e}$$

4(c)

We determined the probability of a false positive in question 4(a) to be the following:

$$P\left[\sum_{j=1}^{L} \left| T \cap W_j \right| > 3L \right] \le \frac{1}{3}$$

We determined the probability of a false negative in question 4(b) to be the following:

$$P[g_j(x^*) \neq g_j(z)] \, \forall j \in [1, L] \leq \frac{1}{e}$$

The probability of an error (either a false positive or a false negative) can therefore be bounded to less than 1 as follows:

$$P[False\ Positive\ or\ False\ Negative] \le \frac{1}{3} + \frac{1}{e} \approx 0.70 < 1$$

4(d)

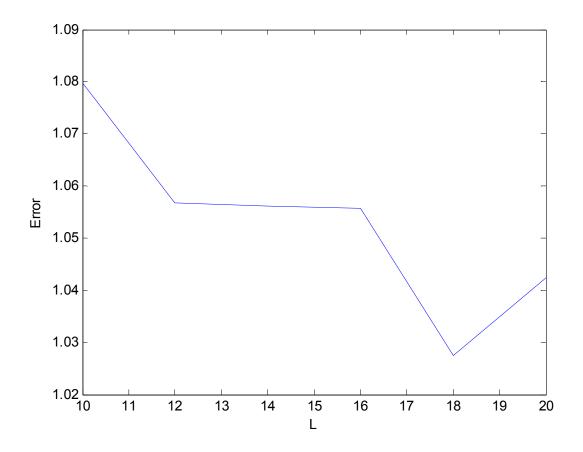
Note that I used the image patch in column 601 rather than column 600 due to the problem described at the following link: https://piazza.com/class#winter2013/cs246/222

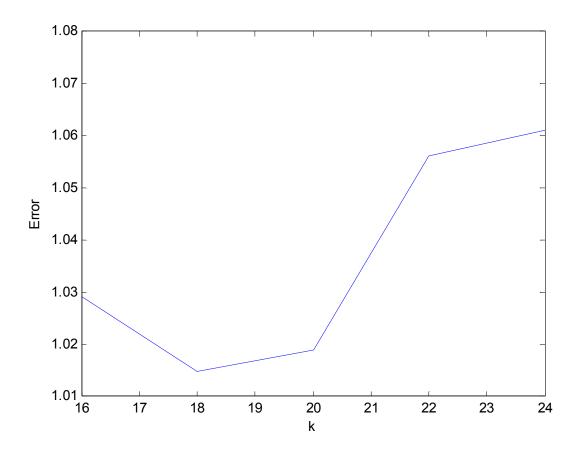
Average LSH Search Time = 0.014536

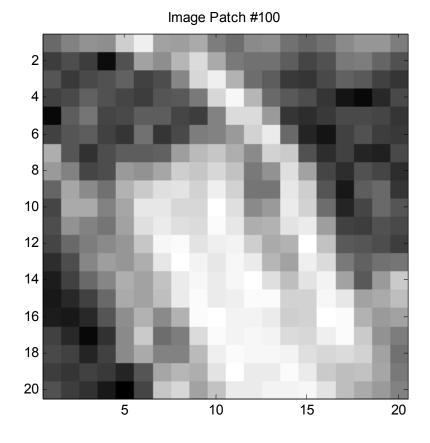
Average Exhaustive Search Time = 0.135361

Exhaustive Search took 9.312306 times longer than LSH Search.

Error = 1.063324







The following table shows the LSH search results (left) and the exhaustive search results (right). In general, the exhaustive search results don't strike me as being much closer to image #100 than the LSH search results.

