



香港城市大學
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Frequent Pattern Analysis: Apriori Algorithm

CS5483 Data Warehousing and Data Mining

Market basket analysis

Transaction ID (TID)	Purchased Items
1	Tissue paper, bread, milk
2	Tissue paper, bread, milk
3	Tissue paper, bread, jam
4	Tissue paper, bread, jam
5	Tissue paper, milk, diaper

- Supermarket may want to:
 - Increase the stocks of **frequently purchased items**.
 - Bundle together items that are *frequently purchased together*.
- How to learn from transactional data?

Problem formulation

Transaction ID (TID)	Purchased Items
1	Tissue paper, bread, milk
2	Tissue paper, bread, milk
3	Tissue paper, bread, jam
4	Tissue paper, bread, jam
5	Tissue paper, milk, diaper

- $\mathcal{I} := \{I_1, \dots, I_m\}$: Set of **items**, e.g.,
 $\mathcal{I} = \{\text{tissue paper, bread, milk, jam, diaper}\}$
- $A \subseteq \mathcal{I}$: **Association**, written as $A = \{I_{j_1}, I_{j_2}, \dots\}$ with $1 \leq j_1 < j_2 < \dots \leq m$.
- Transactional data**: $D := \{T_i\}_{i=1}^n$ where $T_i \subseteq \mathcal{I}$, e.g.,
 $T_1 = \{\text{tissue paper, bread, milk}\}$

Problem formulation

Transaction ID (TID)	Purchased Items
1	Tissue paper, bread, milk
2	Tissue paper, bread, milk
3	Tissue paper, bread, jam
4	Tissue paper, bread, jam
5	Tissue paper, milk, diaper

- **(Support) count** of itemset $A \subseteq \mathcal{I}$ in D :

$$\text{count}(A) := |\{T \in D \mid A \subseteq T\}|$$

- Objective: Given $\text{min_sup} > 0$, obtain the set of **frequent** k -itemsets

$$L_k := \{A \subseteq \mathcal{I} \mid |A|=k, \text{count}(A) \geq \text{min_sup}\}, \quad \text{for all } k \in \{1, \dots, m\}.$$

Example

$$T_1 = \{ \quad \quad I_3, I_4, I_5 \}$$

$$T_2 = \{ \quad \quad I_3, I_4, I_5 \}$$

$$T_3 = \{ \quad I_2, \quad \quad I_4, I_5 \}$$

$$T_4 = \{ \quad I_2, \quad \quad I_4, I_5 \}$$

$$T_5 = \{ I_1, \quad \quad I_3, \quad \quad I_5 \}$$

➤ $\mathcal{I} = \{I_1, I_2, I_3, I_4, I_5\}$ and $D = \{T_1, T_2, T_3, T_4, T_5\}$.

➤ $\text{min_sup} = 2$.

➤ $\{I_2, I_5\}$ is a frequent itemset. Any others? _____

➤ $\{I_2, I_3, I_5\}$ is not a frequent itemset. Any others? _____

Compute frequent 1-itemsets

$$T_1 = \{ \quad 3, 4, 5 \}$$

$$T_2 = \{ \quad 3, 4, 5 \}$$

$$T_3 = \{ \quad 2, \quad 4, 5 \}$$

$$T_4 = \{ \quad 2, \quad 4, 5 \}$$

$$T_5 = \{ 1, \quad 3, \quad 5 \}$$

with $I_j := j$ for notational simplicity.

 C_1

{1}	
{2}	
{3}	
{4}	
{5}	

 L_1

{2}	
{3}	
{4}	
{5}	

- Generate a **c**_____ **list** C_1 consisting of singleton sets.
- Look up the count of every $A \in C_1$
- Add A from C_1 to L_1 if $\text{count}(A) \geq \text{min_sup}$.

Compute frequent 2-itemsets

$$T_1 = \{ \quad 3, 4, 5 \}$$

$$T_2 = \{ \quad 3, 4, 5 \}$$

$$T_3 = \{ \quad 2, \quad 4, 5 \}$$

$$T_4 = \{ \quad 2, \quad 4, 5 \}$$

$$T_5 = \{ 1, \quad 3, \quad 5 \}$$

 C_2

{2,3}	
{2,4}	
{2,5}	
{3,4}	
{3,5}	
{4,5}	

 L_2

{2,4}	
{2,5}	
{3,4}	
{3,5}	
{4,5}	

 L_1

{2}	
{3}	
{4}	
{5}	

- Generate the candidate list C_2 of 2-itemsets with each item taken from L_1 .
- Why not take from \mathcal{I} instead of L_1 ? (i.e., why not consider item 1?)

Apriori property

- ▶ $\text{count}(A)$ is **anti**_____:
 $\text{count}(A) \leq \text{count}(B)$, for any non-empty $B \subseteq A \subseteq \mathcal{I}$
 - ▶ All non-empty subsets of a frequent itemset must be frequent/infrequent.
 - ▶ All supersets of a infrequent itemset must be frequent/infrequent.
- ▶ Other such functions?
 - ▶ Minimum value of items in A . Y/N
 - ▶ Maximum value of items in A . Y/N
 - ▶ Total value of items in A . Y/N
 - ▶ $A \mapsto \sum_{T \in D: A \subseteq T} x_T$ when x_T 's are non-negative. Y/N

Compute frequent 3-itemsets

	C_3	L_3	L_2	L_1								
$T_1 = \{ \quad 3, 4, 5 \}$	<table><tr><td>{2,4,5}</td><td></td></tr></table>	{2,4,5}		<table><tr><td>{2,4,5}</td><td></td></tr></table>	{2,4,5}		<table><tr><td>{2,4}</td><td></td></tr></table>	{2,4}		<table><tr><td>{2}</td><td></td></tr></table>	{2}	
{2,4,5}												
{2,4,5}												
{2,4}												
{2}												
$T_2 = \{ \quad 3, 4, 5 \}$	<table><tr><td>{3,4,5}</td><td></td></tr></table>	{3,4,5}		<table><tr><td>{3,4,5}</td><td></td></tr></table>	{3,4,5}		<table><tr><td>{2,5}</td><td></td></tr></table>	{2,5}		<table><tr><td>{3}</td><td></td></tr></table>	{3}	
{3,4,5}												
{3,4,5}												
{2,5}												
{3}												
$T_3 = \{ \quad 2, \quad 4, 5 \}$			<table><tr><td>{3,4}</td><td></td></tr></table>	{3,4}		<table><tr><td>{4}</td><td></td></tr></table>	{4}					
{3,4}												
{4}												
$T_4 = \{ \quad 2, \quad 4, 5 \}$			<table><tr><td>{3,5}</td><td></td></tr></table>	{3,5}		<table><tr><td>{5}</td><td></td></tr></table>	{5}					
{3,5}												
{5}												
$T_5 = \{1, \quad 3, \quad 5\}$			<table><tr><td>{4,5}</td><td></td></tr></table>	{4,5}								
{4,5}												

► How to generate the candidate list C_3 of 3-itemsets?

1. Join 3 items from L_1 ? E.g., join $\{2\}, \{3\}, \{4\} \in L_1$? Y/N
2. Join 1 itemset from L_2 and 1 item from L_1 ? E.g., join $\{2,4\} \in L_2$ with $\{3\} \in L_1$? Y/N
3. Join any 2 itemsets from L_2 ? E.g., join $\{2,4\}, \{3,5\} \in L_2$? Y/N

► **J_____ step:** Join two frequent $(k - 1)$ -itemsets with the sets of first $k - 2$ items identical.

Why?

Compute frequent 4-itemsets

	$L_4 = \emptyset$	L_3	L_2	L_1						
$T_1 =$	{ 3, 4, 5}	<table><tr><td>{2,4,5}</td><td></td></tr></table>	{2,4,5}		<table><tr><td>{2,4}</td><td></td></tr></table>	{2,4}		<table><tr><td>{2}</td><td></td></tr></table>	{2}	
{2,4,5}										
{2,4}										
{2}										
$T_2 =$	{ 3, 4, 5}	<table><tr><td>{3,4,5}</td><td></td></tr></table>	{3,4,5}		<table><tr><td>{2,5}</td><td></td></tr></table>	{2,5}		<table><tr><td>{3}</td><td></td></tr></table>	{3}	
{3,4,5}										
{2,5}										
{3}										
$T_3 =$	{ 2, 4, 5}		<table><tr><td>{3,4}</td><td></td></tr></table>	{3,4}		<table><tr><td>{4}</td><td></td></tr></table>	{4}			
{3,4}										
{4}										
$T_4 =$	{ 2, 4, 5}		<table><tr><td>{3,5}</td><td></td></tr></table>	{3,5}		<table><tr><td>{5}</td><td></td></tr></table>	{5}			
{3,5}										
{5}										
$T_5 =$	{1, 3, 5}		<table><tr><td>{4,5}</td><td></td></tr></table>	{4,5}						
{4,5}										

- **Join step:** Join two frequent $(k - 1)$ -itemsets with the sets of first $k - 2$ items identical.
- C_4 and therefore L_4 are empty because _____.
- Any more tricks to shorten candidate lists?

Compute frequent 1-itemsets

$$T_1 = \{1, 2, 3 \quad \}$$

$$T_2 = \{1, 2, 3 \quad \}$$

$$T_3 = \{1, 2, \quad 4 \quad \}$$

$$T_4 = \{1, 2, \quad 4 \quad \}$$

$$T_5 = \{1, \quad 3, \quad 5\}$$

 C_1

{1}	5
{2}	4
{3}	3
{4}	2
{5}	1

 L_1

{1}	5
{2}	4
{3}	3
{4}	2

➡ Rename item i as $6 - i$ for the previous example.

Compute frequent 2-itemsets

$$T_1 = \{1, 2, 3 \quad \}$$

$$T_2 = \{1, 2, 3 \quad \}$$

$$T_3 = \{1, 2, \quad 4 \quad \}$$

$$T_4 = \{1, 2, \quad 4 \quad \}$$

$$T_5 = \{1, \quad 3, \quad 5\}$$

 C_2

{1,2}	4
{1,3}	3
{1,4}	2
{2,3}	2
{2,4}	2
{3,4}	0

 L_2

{1,2}	4
{1,3}	3
{1,4}	2
{2,3}	2
{2,4}	2

 L_1

{1}	5
{2}	4
{3}	3
{4}	2

- **Join step:** Join two frequent $(k - 1)$ -itemsets with the sets of first $k - 2$ items identical.

Compute frequent 3-itemsets

$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$

 C_3

{1,2,3}	2
{1,2,4}	2
{1,3,4}	
{2,3,4}	

 L_3

{1,2,3}	2
{1,2,4}	2

 L_2

{1,2}	4
{1,3}	3
{1,4}	2
{2,3}	2
{2,4}	2

 L_1

{1}	5
{2}	4
{3}	3
{4}	2

- **Join step:** Join two frequent $(k - 1)$ -itemsets with the set of first $k - 2$ items identical.
- **Prune step:** Remove an itemset from C_k if any of its $(k - 1)$ -subsets is not in L_{k-1} .

Compute frequent 4-itemsets

$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$

$$C_4 = \emptyset = L_4$$

$$\boxed{\{1, 2, 3, 4\}}$$

 L_3

$\{1, 2, 3\}$	2
$\{1, 2, 4\}$	2

 L_2

$\{1, 2\}$	4
$\{1, 3\}$	3
$\{1, 4\}$	2
$\{2, 3\}$	2
$\{2, 4\}$	2

 L_1

$\{1\}$	5
$\{2\}$	4
$\{3\}$	3
$\{4\}$	2

- **Join step:** Join two frequent $(k - 1)$ -itemsets with the sets of first $k - 2$ items identical.
- **Prune step:** Remove an itemset from C_k if any of its $(k - 1)$ -subsets is not in L_{k-1} .
 - (Check at most _____ subsets, which are obtained by removing _____.)

Apriori algorithm

- Compute frequent k -itemsets for k from 1 to m :
 - **Join step:** Join two frequent $(k - 1)$ -itemsets with the sets of first $k - 2$ items identical.
 - **Prune step:** Remove an itemset from C_k if any of its $(k - 1)$ -subsets is not in L_{k-1} .
- Complexity: _____.
- $|L_k|$ can go up to _____.
 - The total number of (non-empty) frequent itemsets can go up to _____.
- Can we compute and store L more efficiently?

How to store frequent itemsets

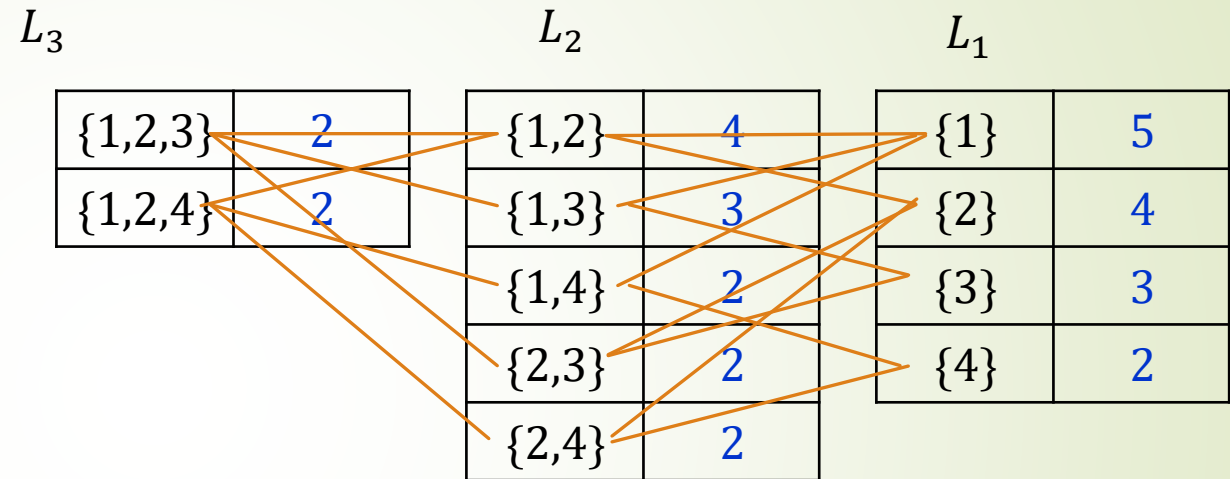
$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$



- A frequent itemset is **m**_____ iff all its proper supersets are not frequent.
- Can store only the maximal frequent itemsets because
 - All non-empty s_____ of a maximal frequent itemset are frequent.
 - Every frequent itemset is a s_____ of a maximal frequent itemset.
- How to store the counts of the frequent itemsets?

How to store frequent itemsets with their counts

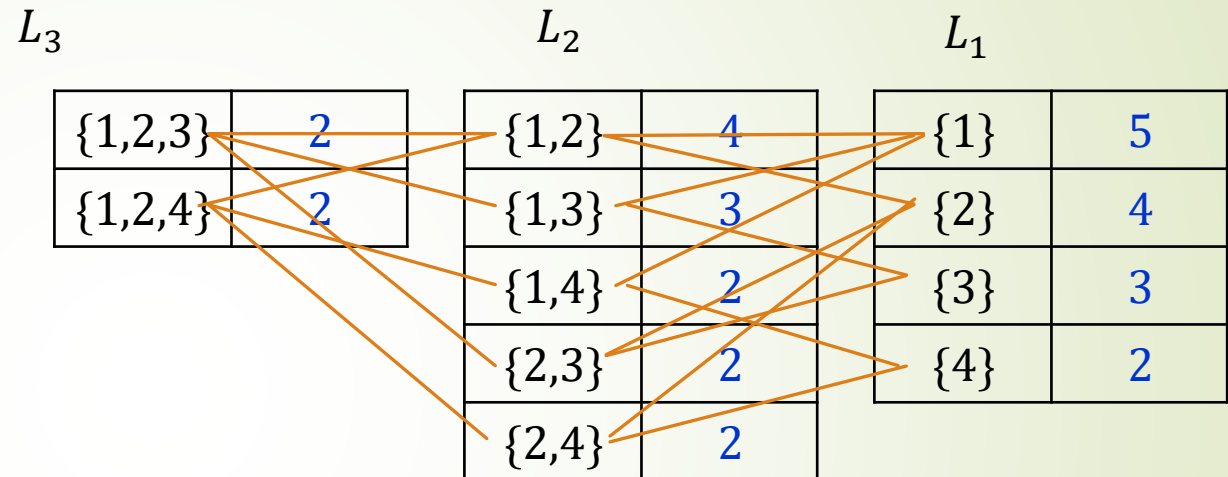
$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$



- An itemset is **c**_____ iff no item can be added without decreasing the count.
- Can store only closed frequent itemsets and their counts because
 - maximal frequent itemsets are closed/not closed, so all frequent itemsets can be recovered.
 - a frequent itemset A has the same count as a closed frequent itemset containing/contained by A with largest/smallest count.
- [Challenge] How about storing itemsets where no item can be removed without increasing the count?

Computational efficiency (Optional)

- Improving the efficiency of Apriori (6.2.3)
 - Hash-based technique
 - Transaction reduction
 - Partitioning
 - Sampling
 - Dynamic itemset counting
- Mining closed and Max Patterns (6.2.6)
 - Item merging
 - Sub-itemset pruning
 - Item skipping

Association rules

- If a customer has bought all the items in A , is he/she likely to buy items in B ?
Why is it useful to know? **R**_____ **S**_____
- Association rules:
 - $A \subseteq T \Rightarrow B \subseteq T$ for a random transaction T .
 - $A \Rightarrow B$ for short.
- Simplifying assumptions:
 - $A \cap B = \emptyset$: without loss of generality since $A \Rightarrow B$ is equivalent to $A \Rightarrow B \setminus A$.
 - $B \neq \emptyset$: avoid triviality since $A \Rightarrow \emptyset$ is always _____.
 - $A \neq \emptyset$ may be imposed because $\emptyset \Rightarrow B$ is not an a_____.

Example

Perfect rules

$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$

- $\{2\} \Rightarrow \{1\}?$ _____
- $\{3\} \Rightarrow \{1\}?$ _____
- $\{4\} \Rightarrow \{1,2\}?$ _____
- $\{3\} \Rightarrow \{1,2\}?$ _____
- $\{5\} \Rightarrow \{1,3\}?$ _____
- $\{3\} \Rightarrow \{5\}?$ _____
- $\{1\} \Rightarrow \{5\}?$ _____
- $\emptyset \Rightarrow \{1\}?$ _____
- $3 \notin T \Rightarrow 4 \in T?$ _____

Measures of rule quality

- How many instances satisfy the antecedent?

$$\text{coverage}(A \Rightarrow B) := \frac{\text{count}(A)}{n}$$

- How many instances satisfy both the antecedent and consequence?

$$\text{support}(A \Rightarrow B) := \frac{\text{count}(A \cup B)}{n} \approx \Pr(A \cup B \subseteq T)$$

- Out of those instances that satisfy the antecedent, how many satisfy the consequence?

$$\text{confidence}(A \Rightarrow B) := \frac{\text{count}(A \cup B)}{\text{count}(A)} = \frac{\text{support}(A \Rightarrow B)}{\text{coverage}(A \Rightarrow B)} \approx \Pr(B \subseteq T | A \subseteq T)$$

- Support-confidence framework:** Prefer rules with high support and confidence.

Example

$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$

Rule	Coverage	Support	Confidence
$\{2\} \Rightarrow \{1\}$	80%	80%	100%
$\{3\} \Rightarrow \{1\}$	60%	60%	100%
$\{4\} \Rightarrow \{1,2\}$	40%	40%	100%
$\{3\} \Rightarrow \{1,2\}$			
$\{5\} \Rightarrow \{1,3\}$			
$\{3\} \Rightarrow \{5\}$			
$\{1\} \Rightarrow \{5\}$			

Association rules from frequent itemsets

➤ Goal: Obtain all association rules with support $\geq s$ and confidence $\geq c$.

➤ How?

- ➔ 1. Generate the list L of frequent item sets with $\text{min_sup} = \underline{[ns]}$.
2. For $\underline{C} \in L$: $|C| \geq 2$, find non-empty proper subset $A \subseteq C$ with $\text{count}(A) \leq \text{count}(C)/c$ to generate the rule

$$\boxed{A \Rightarrow B,} \quad \text{where } B := \underline{C \setminus A}$$

➤ Correctness:

➤ $\text{support}(A \Rightarrow B) \geq s$ iff $\text{count}(A \cup B) \geq \underline{ns}$

➤ $\text{confidence}(A \Rightarrow B) \geq c$ iff $\text{count}(A) \leq \underline{\text{count}(A \cup B)/c}$

$$\frac{\text{count}(A \cup B)}{\text{count}(A)} \geq c$$

$$\frac{\text{count}(A \cup B)}{n} \geq \frac{[ns]}{n} \geq s$$

$$\frac{\text{count}(A \cup B)}{n} \geq \frac{[ns]}{n} \geq s$$

$$\geq \frac{[ns]}{n} \geq s$$

Association rules from frequent itemsets

$T_1 =$	{1, 2, 3}
$T_2 =$	{1, 2, 3}
$T_3 =$	{1, 2, 4}
$T_4 =$	{1, 2, 4}
$T_5 =$	{1, 3, 5}

50%

L_3		L_2		L_1	
{1,2,3}	2	{1,2}	4	{1}	5
{1,2,4}	2	{1,3}	3	{2}	4
		{1,4}	2	{3}	3
		{2,3}	2	{4}	2
		{2,4}	2		

With $\text{min_sup}=2$, can generate all rules with support at least $\frac{2}{5} = 0.4$.

With $c = 0.6$ and $C = \{1,2,3\} \in L_3$, the desired association rules have $\text{count}(A) \leq \frac{\text{count}(\{1,2,3\})}{0.6} = \frac{2}{0.6} = 3.\bar{3}$.

~~$\{1,2\} \Rightarrow \{3\}$ Y/N~~
 ~~$\{1,3\} \Rightarrow \{2\}$ Y/N~~
 $\{2,3\} \Rightarrow \{1\}$ Y/N

$\{1\} \Rightarrow \{2,3\}$ Y/N
 $\{2\} \Rightarrow \{1,3\}$ Y/N
 $\{3\} \Rightarrow \{1,2\}$ Y/N

Exercise: Continue for other non-trivial choices of C : $\{1,2,4\}, \{1,2\}, \{1,3\}, \{1,4\}, \{2,3\}, \{2,4\}$.

Limitation of support-confidence framework

$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$

①

#	Rule	Coverage	Support	Confidence
1	$\{1,2\} \Rightarrow \{3\}$	80%	40%	50%
2	$\{1,3\} \Rightarrow \{2\}$	60%	40%	66%
3	$\{2,3\} \Rightarrow \{1\}$	40%	<u>40%</u>	100%
4	$\{1\} \Rightarrow \{2,3\}$	100%	40%	40%
5	$\{2\} \Rightarrow \{1,3\}$	80%	40%	50%
6	$\{3\} \Rightarrow \{1,2\}$	60%	40%	66%
⋮				

➤ Which rule above has the maximum confidence? Rule # 3

➤ Is it the best rule that captures the strongest association? Y/N because 1 is purchased regardless of whether 2, 3 are purchased.

Limitation of support-confidence framework

$$T_1 = \{1, 2, 3\}$$

$$T_2 = \{1, 2, 3\}$$

$$T_3 = \{1, 2, 4\}$$

$$T_4 = \{1, 2, 4\}$$

$$T_5 = \{1, 3, 5\}$$

#	Rule	Coverage	Support	Confidence	Prior	Lift
1	$\{1,2\} \Rightarrow \{3\}$	80%	40%	50%	60%	0.83
2	$\{1,3\} \Rightarrow \{2\}$	60%	40%	66%	80%	0.83
3	$\{2,3\} \Rightarrow \{1\}$	40%	40%	100%	100%	1
4	$\{1\} \Rightarrow \{2,3\}$	100%	40%	40%		
5	$\{2\} \Rightarrow \{1,3\}$	80%	40%	50%		
6	$\{3\} \Rightarrow \{1,2\}$	60%	40%	66%		
⋮						

- How much more likely for the consequence to happen if the antecedent is satisfied?

$$\text{lift}(A \Rightarrow B) := \frac{\text{confidence}(A \Rightarrow B)}{\text{prior}(A \Rightarrow B)} = \frac{\frac{\text{count}(A \cup B) \cdot n}{\text{count}(A) \text{count}(B)}}{\frac{\text{count}(B)}{n}}$$

$$\frac{\Pr(A \cup B \subseteq T)}{\Pr(B \subseteq T)} = \frac{\Pr(B \subseteq T | A \subseteq T)}{\Pr(B \subseteq T)}$$

- Lift is 1 if and only if $A \subseteq T$ and $B \subseteq T$ are independent.

- Give 2 rule(s) with positive association, i.e. lift > 1: $\{5\} \Rightarrow \{1, 3\}$ with lift = $\frac{1}{0.6} = 1.6$

References

- 6.2.1 Apriori Algorithm: Finding Frequent Itemsets by Confined Candidate Generation
- 6.2.2 Generating Association Rules from Frequent itemsets
- Optional:
 - 6.2.2 Generating Association Rules from Frequent itemsets
 - 6.2.3 Improving the Efficiency of Apriori
 - 6.2.6 Mining closed and Max Patterns
 - Azevedo, Paulo J., and Alípio M. Jorge. "Comparing rule measures for predictive association rules." *European Conference on Machine Learning*. Springer, Berlin, Heidelberg, 2007.