



香港城市大學
City University of Hong Kong

專業 創新 胸懷全球
Professional · Creative
For The World

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.,

$$\mathcal{I} = \{\text{tissue paper, bread, milk, jam, diaper}\}$$
- $A \subseteq \mathcal{I}$: I _____, 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 :

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

- Objective: Given $\text{min_sup} > 0$, obtain the set of **k -itemsets**
 $L_k := \{A \subseteq \mathcal{I} | |A|=k, \text{count}(A) \geq \text{min_sup}\}, \quad \text{for all } k \in \{1, \dots, m\}.$

Example

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

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

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

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

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

► $I = \{I_1, I_2, I_3, I_4, I_5\}$ 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

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

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

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

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

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

C_1

| | |
|-----|--|
| {1} | |
| {2} | |
| {3} | |
| {4} | |
| {5} | |

L_1

| | |
|-----|--|
| {2} | |
| {3} | |
| {4} | |
| {5} | |

with $I_j := j$ for notational simplicity.

- ▶ 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

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

 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**_____:
$$\text{count}(A) \leq \text{count}(B), \quad \text{for any non-empty } B \subseteq A \subseteq \mathcal{I}$$
 - ▶ 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 |
|---------------------|---------|---------|-------|-------|
| $T_1 = \{3, 4, 5\}$ | {2,4,5} | | | |
| $T_2 = \{3, 4, 5\}$ | {3,4,5} | {2,4,5} | | |
| $T_3 = \{2, 4, 5\}$ | | | {2,4} | |
| $T_4 = \{2, 4, 5\}$ | | | {2,5} | |
| $T_5 = \{1, 3, 5\}$ | | | {3,4} | |
| | | | {3,5} | |
| | | | {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

$$L_4 = \emptyset$$

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

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

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

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

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

$$L_3$$

| | |
|---------|--|
| {2,4,5} | |
| {3,4,5} | |

$$L_2$$

| | |
|-------|--|
| {2,4} | |
| {2,5} | |
| {3,4} | |
| {3,5} | |
| {4,5} | |

$$L_1$$

| | |
|-----|--|
| {2} | |
| {3} | |
| {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

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

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

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

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

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

 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

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

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

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

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

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

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

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

$$C_4 = \emptyset = L_4$$

~~{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

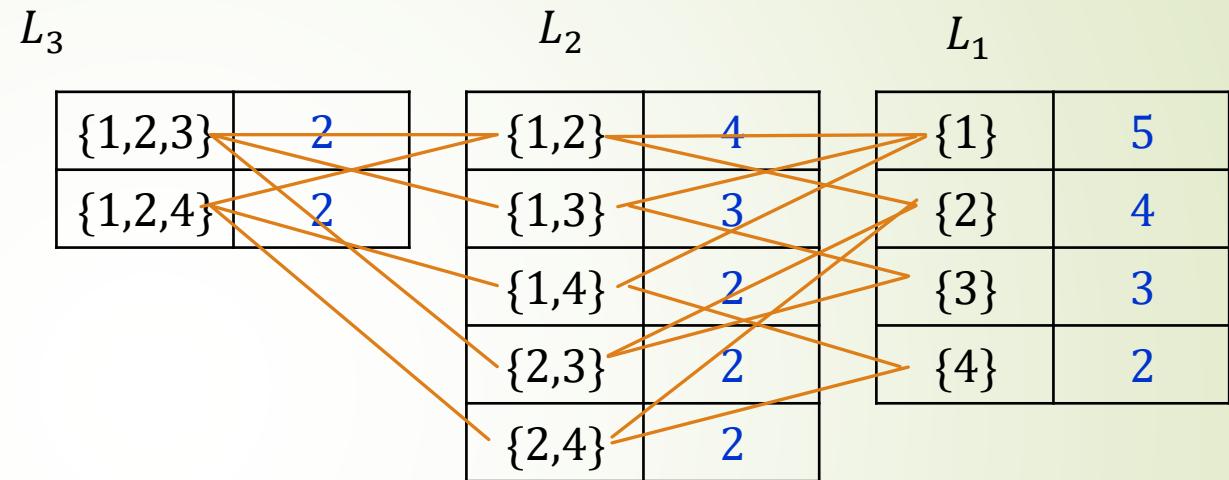
$$T_1 = \{1, 2, 3\}$$

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

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

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

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



- ▶ 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

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

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

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

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

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

| 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 | |

- ▶ 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 $\text{min_sup} = \lceil ns \rceil$. ✓
- 2. For $C \in L: |C| \geq 2$, find non-empty proper subset $A \subseteq C$ with $\text{count}(A) \leq \text{count}(C)/c$ to generate the rule

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

$$(A \cup B) \subseteq C \in L$$

► Correctness:

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

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

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

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

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%

6
6
6

| 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 | | |

$$S = 0.4$$

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 $\text{count}(A) \leq \frac{\text{count}(\{1,2,3\})}{0.6} = \frac{2}{0.6} = \frac{3.3}{\bullet}$

| | |
|-----------------------------|-----|
| $\{1,2\} \Rightarrow \{3\}$ | 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

$$\begin{aligned}
 T_1 &= \{1, 2, 3\} \\
 T_2 &= \{1, 2, 3\} \\
 T_3 &= \{1, 2, 4\} \\
 T_4 &= \{1, 2, 4\} \\
 T_5 &= \{1, 3, 5\}
 \end{aligned}$$

?

| # | 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% | 40% | 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?

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

$$\Pr(B \subseteq T | A \subseteq T)$$

$$\Pr(A \subseteq T)$$

$$\Pr(B \subseteq T)$$

- 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 $\text{lift} = \frac{1}{0.6} = 1.6$



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.