Frequent Pattern Mining

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Overview



- 1. Market Basket Problem
- 2. Apriori Algorithm
- 3. CHARM Algorithm
- 4. Advanced Frequent Pattern Mining
- 5. Constraint-Based Mining

Market Basket Problem

□ Example

"Customers who bought beer also bought diapers."

Motivation

To promote sales in retail by cross-selling

Required Data

- Customers' purchase patterns
- Items often purchased together by each customer

Applications

- Store arrangement
- Catalog design
- Discount plans





Basic Terms



□ Transaction

A set of items which are bought by one person at one time

Frequent Itemset

- A set of items which occur frequently across transactions
- A subset of a transaction

Association Rule

- A one-directional relationship between two sets of items
- e.g., $A \rightarrow B$ where A and B are sets of items

□ Support

Frequency of a set of items across transactions

□ Confidence

• For $A \rightarrow B$, percentage of transactions containing A that also contain B

Frequent Itemsets



Transaction Data

T-ID	Items	
1	bread, eggs, milk, diapers	
2	coke, beer, nuts, diapers	
3	eggs, juice, beer, nuts	
4	milk, beer, nuts, diapers	
5	milk, beer, diapers	

□ Support

- What is support of {beer} ? {beer, nuts} ?
- Which itemsets have 80% support ? 60% support ?

Gamma Frequent Itemsets

- Itemsets having support greater than (or equal to) a user-specified minimum support

Association Rules



Transaction Data

T-ID	Items	
1	bread, eggs, milk, diapers	
2	coke, beer, nuts, diapers	
3	eggs, juice, beer, nuts	
4	milk, beer, nuts, diapers	
5	milk, beer, diapers	

□ Confidence

- What is the confidence of {beer} → {nuts}?
- Which associate rules have 100% confidence?

□ Association Rules

• Rules having confidence greater than (or equal to) a user-specified minimum confidence

Solving Market Basket Problem

Process

- Step 1:
 - Finding all frequent itemsets where size ≥ 2
 - based on the minimum support (min_sup)
 - e.g. { beer, nuts, diapers }
- Step 2:
 - Generating association rules from the frequent itemsets
 - based on the minimum confidence (min_conf)
 - e.g. { beer } → { nuts, diapers } → Expected output knowledge



Example of Finding Association Rules



College Course Registration Data

Courses registered on Fall 2020

Student	Courses	
John	Artificial Intelligence, Databases, Data Mining	
Bob	Operating Systems, Data Comm., Bioinformatics, Data Mining	
Mary	Graphics, Operating Systems, Data Comm., Data Mining	
David	Artificial Intelligence, Databases, Operating Systems	
Jack	Graphics, Artificial Intelligence, Databases	
Lisa	Artificial Intelligence, Operating Systems, Data Comm., Data Mining	

• Find all association rules with 50% min_sup and 80% min_conf

Generalized Formulas



□ Association Rules

- $I = \{ I_1, I_2, \dots, I_m \}, T = \{ T_1, T_2, \dots, T_n \}, T_k \subseteq I \text{ for } \forall k$
- $A \rightarrow B$ where

 $A \subseteq I$ (A $\neq \emptyset$), $B \subseteq I$ (B $\neq \emptyset$), $A \subseteq T_i$ for $\exists i, B \subseteq T_j$ for $\exists j$, and $A \cap B = \emptyset$

Computation of Support

support ($A \rightarrow B$) = P ($A \cup B$)

where
$$P(X) = \frac{|\{T_i | X \subseteq T_i\}|}{n}$$

Computation of Confidence

confidence (
$$A \rightarrow B$$
) = $\frac{P(A \cup B)}{P(A)}$

Problem of Support & Confidence



Support Data

	Tea	Not Tea	SUM
Coffee	20	50	70
Not Coffee	10	20	30
SUM	30	70	100

□ Association Rule, {Tea} \rightarrow {Coffee}

- Support ({Tea} \rightarrow {Coffee})?
- Confidence ({Tea} \rightarrow {Coffee})?

□ Problems in this Dataset ?

Alternative Measures



□ Coverage

coverage ($A \rightarrow B$) = P (A)

🗆 Lift

lift
$$(A \rightarrow B) = \frac{\text{confidence } (A \rightarrow B)}{P(B)} = \frac{P(A \cup B)}{P(A) \times P(B)} = \text{correlation } (A, B)$$

- The association rule $A \rightarrow B$ is interesting if lift($A \rightarrow B$) > 1
- However, it is the same to correlation between A and B
- Positive correlation if lift(A,B) > 1
- Negative correlation if lift(A,B) < 1
- No relationship if lift(A,B) = 1



$\Box \chi^2$ Test (Chi-Square Test)

 Evaluates whether an observed distribution in a sample differs from a theoretical distribution (i.e., hypothesis).
 where *E_i* is an expected frequency and *O_i* is an observed frequency,

$$\chi^{2} = \sum_{i=1}^{n} \frac{(O_{i} - E_{i})^{2}}{E_{i}}$$

- The larger χ^2 , the more likely the variables are related (positively or negatively).
- Example?

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Frequent Itemset Mining

Process to solve Market Basket Problem

- 1) Find frequent itemsets \rightarrow computational problem
- 2) Find association rules

□ Finding All Frequent Itemsets

- Brute Force Algorithm (Exhaustive Algorithm)
 - Enumerate all possible subsets of the total itemset, I
 - Count frequency of each subset
 - Select frequent itemsets

□ Problem ?

- Enumerating all candidates is not computationally acceptable
 - \rightarrow Efficient & scalable algorithm is required.

Apriori Algorithm

Motivations

- Efficient frequent itemset analysis
- Scalable approach

Process of Apriori

- Iterative increment of the itemset size
 - 1) Candidate itemset generation \rightarrow computational problem
 - 2) Frequent itemset selection

Downward Closure Property

- Any superset of an itemset X cannot have higher support than X.
 - → If an itemset X is frequent (support of X is higher than min_sup), then any subset of X should be frequent.



Candidate Itemset Generation



Process

Two steps: (1) <u>selective joining</u> and (2) <u>a priori pruning</u>

Selective Joining

- Each candidate itemset with size k is generated by joining two frequent itemsets with size (k-1)
- The frequent itemsets with size (k-1) which share a frequent sub-itemset with size (k-2) are joined

□ A priori Pruning

A frequent itemset with size k which has any infrequent sub-itemsets with size (k-1) is pruned

Detail of Apriori Algorithm



Notations

- C_k : Candidate itemsets of size k
- L_k : Frequent itemsets of size k
- sup_{min}: minimum support

Pseudo Code

- 1. $k \leftarrow 1$
- 2. $L_k \leftarrow$ frequent itemsets with size 1
- 3. while $L_k \neq \emptyset$ do
- 4. $k \leftarrow k + 1$
- 5. $C_k \leftarrow$ candidate itemsets by selective joining & a priori pruning from $L_{(k-1)}$
- 6. $L_k \leftarrow \text{frequent itemsets using sup}_{min}$
- 7. end while
- 8. return $U_k L_k$

Example of Apriori Algorithm





Summary of Apriori Algorithm



□ Features

- An iterative approach of a level-wise search
- Reducing search space by downward closure property

□ Challenges

- Multiple scan of transaction database
- Huge number of candidates
- Tedious workload of support counting

Solutions

- Reducing transaction database scans
- Shrinking number of candidates
- Facilitating support counting

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Association Rule Mining



Process of Market Basket Problem

- 1) Find frequent itemsets \rightarrow computational problem
- 2) Find association rules \rightarrow redundant rule generation

□ Example 1

- { beer } > { nuts } (40% support, 75% confidence) --
- { beer } \rightarrow { nuts, diapers } (40% support, 75% confidence)
- The first rule is not meaningful.

Example 2

- { beer } \rightarrow { nuts } (60% support, 75% confidence)
- { beer, diapers } \rightarrow { nuts } (40% support, 75% confidence)
- Both rules are meaningful.

Frequent Closed Itemsets

General Definition of Closure

- A frequent itemset X is **closed** if there exists no superset of X with the same support as X.
- Different from frequent maximal itemsets

□ Frequent Closed Itemsets with Min. Support of 40%

- { milk, diapers } 60%
- { milk, beer } 40%
- { beer, nuts } 60%
- { beer, diapers } 60%
- { nuts, diapers } 40%
- { milk, beer, diapers } 40%
- { beer, nuts, diapers } 40%

T-ID	Items	
1	bread, eggs, milk, diapers	
2	coke, beer, nuts, diapers	
3	eggs, juice, beer, nuts	
4	milk, beer, nuts, diapers	
5	milk, beer, diapers	



Mapping between Items and Transactions

Mapping Functions

- $I = \{I_1, I_2, \dots, I_m\}, T = \{T_1, T_2, \dots, T_n\}, X \subseteq I, Y \subseteq T$
- $i: T \rightarrow I$, i(Y): itemset that is contained in all transactions in Y
- $t: I \rightarrow T$, t(X): set of transactions (tidset) that contain all items in X

Properties

- $X_1 \subseteq X_2 \rightarrow t(X_1) \supseteq t(X_2)$ (e.g.) {ACW} \subseteq {ACTW} \rightarrow {1345} \supseteq {135}
- $Y_1 \subseteq Y_2 \Rightarrow i(Y_1) \supseteq i(Y_2)$ (e.g.) {245} \subseteq {2456} \Rightarrow {CDW} \supseteq {CD}
- $X \subseteq i(t(X)), Y \subseteq t(i(Y))$ (e.g.) $t(\{AC\}) = \{1345\}, i(\{1345\}) = \{ACW\}$ (e.g.) $i(\{134\}) = \{ACW\}, t(\{ACW\}) = \{1345\}$

T-ID	Items
1	A, C, T, W
2	C, D, W
3	A, C, T, W
4	A, C, D, W
5	A, C, D, T, W
6	C, D, T



Definition of Closure

□ Closure Operator

- $c_{it}(X) = i(t(X))$
- $c_{ti}(Y) = t(i(Y))$

Formal Definition of Closure

- An itemset X is **closed** if $X = c_{it}(X)$
- A tid-set Y is **closed** if $Y = c_{ti}(Y)$





Examples of Closed Itemsets

□ Examples

• $X = \{ACW\}$ support(X) = 67%

 $t(X) = \{1345\}, i(t(X)) = \{ACW\}$

- \rightarrow X is closed.
- $X = \{AC\}$ support(X) = 67%

$$t(X) = \{1345\}, i(t(X)) = \{ACW\}$$

- \rightarrow X is not closed.
- $X = \{ACT\}$ support(X) = 50%

$$t(X) = \{135\}, i(t(X)) = \{ACTW\}$$

- \rightarrow X is not closed.
- X = {CT} support(X) = 67%
 - $t(X) = \{1356\}, i(t(X)) = \{CT\}$
 - \rightarrow X is closed.

T-ID	Items	
1	A, C, T, W	
2	C, D, W	
3	A, C, T, W	
4	A, C, D, W	
5	A, C, D, T, W	
6	C, D, T	



CHARM Algorithm



Motivations

- Efficient frequent closed itemset analysis
- Non-redundant rule generation

□ Property

- Simultaneous exploration of itemset space and tid-set space
- Not enumerating all possible subsets of a closed itemset
- Early pruning strategy for infrequent and non-closed itemsets

Process of CHARM

- for each itemset pair
 - 1) Computing the frequency of their union set
 - 2) Pruning all infrequent and non-closed branches

Frequency Computation

Operation

- Tid-set of the union of two itemsets, X₁ and X₂
- Intersection of two tid-sets, t (X₁) and t (X₂)

 $t(X_1 \cup X_2) = t(X_1) \cap t(X_2)$

□ Example

- $X_1 = \{AC\}, X_2 = \{D\}$
- $t(X_1 \cup X_2) = t(\{ACD\}) = \{45\}$
- $t(X_1) \cap t(X_2) = \{1345\} \cap \{2456\} = \{45\}$

T-ID	Items	
1	A, C, T, W	
2	C, D, W	
3	A, C, T, W	
4	A, C, D, W	
5	A, C, D, T, W	
6	C, D, T	



Pruning Strategy



Pruning non-closed itemsets

• Suppose two itemsets $X_1 \le X_2$

(1) $t(X_1) = t(X_2) \rightarrow t(X_1) \cap t(X_2) = t(X_1) = t(X_2)$

 \rightarrow Replace X₁ with (X₁ U X₂), and prune X₂

(2)
$$t(X_1) \subset t(X_2) \rightarrow t(X_1) \cap t(X_2) = t(X_1) \neq t(X_2)$$

 \rightarrow Replace X_1 with $(X_1 \cup X_2)$, and keep X_2

(3) $t(X_1) \supset t(X_2) \rightarrow t(X_1) \cap t(X_2) = t(X_2) \neq t(X_1)$ \rightarrow Replace X_2 with $(X_1 \cup X_2)$, and keep X_1

(4)
$$t(X_1) \neq t(X_2) \rightarrow t(X_1) \cap t(X_2) \neq t(X_1) \neq t(X_2)$$

 \rightarrow Keep X_1 and X_2

Example of CHARM Algorithm





Example of CHARM Algorithm – cont'





Summary of CHARM Algorithm



□ Advantages

- No need multiple scan of transaction database
 - \rightarrow Revision and enhancement of Apriori algorithm
- No loss of information

References

- Zaki, M.J., "Generating Non-Redundant Rule Generation", In Proceedings of ACM SIGKDD (2000)
- Zaki, M.J. and Hsiao, C.-J., "CHARM: An Efficient Algorithm for Closed Itemset Mining", In Proceedings of SDM (2002)

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Frequent Pattern Mining

Definition

- Discovering frequent patterns
 - patterns (sets of items, sub-sequences, sub-structures, etc.) that occur frequently in a data set

Motivation

- Finding inherent regularities in data
 - e.g., What products were often purchased together?
 - e.g., What are the subsequent purchases after buying a PC?
 - e.g., What kinds of DNA sequences are sensitive to this new drug?
 - e.g., Can we find web documents similar to my research?

□ Applications

Market basket analysis, DNA sequence analysis, Web log analysis



Why Frequent Pattern Mining?



□ Importance

- A frequent pattern is an intrinsic and important property of data sets
- Foundation for many essential data mining tasks
 - Association, correlation, and causality analysis
 - Sequential, structural (sub-graph) pattern analysis
 - Pattern analysis in spatiotemporal, multimedia, time-series, and stream data
 - Classification: discriminative, frequent pattern analysis
 - Cluster analysis: frequent pattern-based clustering
 - Data pre-processing: data reduction and compression
 - Data warehousing: iceberg cube computation

Sampling Approach



Motivation

- Problem: Typically huge data size
- Mining a subset of the data to reduce candidate search space
- Trade-off some degree of accuracy against efficiency

Process

- 1) Selecting a set of random samples from the original database
- 2) Mining frequent itemsets with the set of samples using Apriori
- 3) Verifying the frequent itemsets on the border of closure of frequent itemsets

□ Reference

• Toivonen, H., "Sampling large databases for association rules." In Proceedings of VLDB (1996)

Partitioning Approach



Motivation

- Problem: Typically huge data size
- Partitioning data to reduce candidate search space

Process

- 1) Partitioning database and find local frequent patterns
- 2) Consolidating global frequent patterns

□ Reference

 Savasere, A., Omiecinski, E. and Navathe, S., "An efficient algorithm for mining association in large databases." In Proceeding of VLDB (1995)

Hashing Approach



Motivation

- Problem: A very large number of candidates generated
- The process in the initial iteration (e.g., size-2 candidate generation) dominates the total execution cost
- Hashing itemsets to reduce the size of candidates

Process

- 1) Hashing itemsets into several buckets in a hash table
- 2) If a k-itemset whose corresponding hashing bucket count is below the min support, then it cannot be frequent, thus should be removed

□ Reference

 Park, J.S., Chen, M.S. and Yu, P., "An efficient hash-based algorithm for mining association rules." In Proceedings of SIGMOD (1995)

Pattern Growth Approach



Motivation

- Problem: A very large number of candidates generated
- Finding frequent itemsets without candidate generation
- Grows short patterns to long ones using local frequent items only
- Depth-first search (Apriori: Breadth-first search, Level-wise search)

□ Example

- "abc" is a frequent pattern
- "d" is a frequent item → "abcd" is a frequent pattern ?

□ Reference

 Han, J., Pei, J. and Yin, Y. "Mining frequent patterns without candidate generation." In Proceedings of SIGMOD (2000)

FP(Frequent Pattern)-Tree

□ FP-Tree Construction Process

- 1) Scan DB once to find all frequent 1-itemsets
- 2) Sort frequent items in a descending order of support, called f-list
- 3) Scan DB again to construct FP-tree

Example





Benefits of FP-Tree Structure

□ Compactness

- Remove irrelevant (infrequent) items
- Reduce common prefix items of patterns
- Order items in the descending order of support
 - \rightarrow The more frequently occurring, the more likely to be shared.
- Never be larger than the original database

Completeness

- Preserve complete information of frequent patterns
- Never break any long patterns



Conditional Pattern Bases



Conditional Pattern Base Construction Process

- 1) Traverse the FP-tree by following the link of each frequent item p
- 2) Accumulate all prefix paths of p to form p's conditional pattern base

□ Example



item	conditional pattern base
f	-
С	<i>f</i> :3
а	fc:3
b	fca:1, f:1, c:1
т	fca:2, fcab:1
р	fcam:2, cb:1

Conditional FP-Trees



Conditional FP-Tree Construction Process

- For each pattern base,
 - 1) Accumulate the count for each item
 - 2) Construct the conditional FP-tree with frequent items of the pattern base

□ Example



Pattern Growth Mining Algorithm



□ Algorithm

- 1) Construct FP tree
- For each frequent item, construct its conditional pattern-base, and then its conditional FP-tree
- 3) Repeat (2) recursively on each newly created conditional FP-tree until the resulting FPtree is empty, or it contains only a single path
- 4) The single path will generate all the combinations of its sub-paths, each of which is a frequent pattern

□ Advanced Techniques

- To fit an FP-tree in memory, partitioning a database into a set of projected databases
- Efficient mining of the FP-tree for each projected database

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Constraint-based Mining



Motivation

- Finding all the patterns (association rules) in a database?
 - ightarrow Too many, diverse patterns
- Users can give directions (constraints) for mining patterns

□ Features

- User flexibility
 - Users can provide any constraints on what to be mined
- System optimization
 - It reduces the search space for efficient mining

Constraint Types



□ Knowledge Type Constraints

• Association, Classification, etc.

Data Constraints

Selecting data having specific values using SQL-like queries

Dimension/Level Constraints

Selecting specific dimensions or levels of the concept hierarchies

□ Interestingness Constraints

• Using interestingness measures, ex, support, confidence, coverage, lift, correlation

Rule Constraints

Specifying rules to be mined

Rule Constraint Types



Anti-monotonic Constraints

• If a constraint c is violated, then its further mining is terminated

D Monotonic Constraints

• If a constraint c is satisfied, then its further mining is redundant

Succinct Constraints

• The itemsets satisfying a constraint c can be directly generated

Convertible Constraints

 A constraint c is not monotonic nor anti-monotonic, but it can be converted if items are properly ordered

Anti-Monotonicity in Constraints

□ Definition

For an anti-monotonic constraint c,

if an itemset S violates c, so does any of its supersets. if a pattern satisfies c, all of its sub-patterns satisfy c too.

Examples

- $count(S) < 3 \rightarrow Anti-monotonic$
- $count(S) \ge 4$ \rightarrow **Not** anti-monotonic
- sum(S.price) \leq 100 \rightarrow Anti-monotonic
- sum(S.price) \geq 150 \rightarrow **Not** anti-monotonic
- \rightarrow **Not** anti-monotonic $sum(S.profit) \le 80$
- $support(S) \ge 2$ \rightarrow Anti-monotonic

TID	Transaction	
10	a, b, c, d, f	
20	b, c, d, f, g, h	
30	a, c, d, e, f	
40	c, e, f, g	

ltem	Price	Profit
а	100	40
b	50	0
С	60	-20
d	80	10
е	100	-30
f	70	30
g	95	20
h	100	-10



а	100
b	50
С	60
d	80
е	100
f	70

Monotonicity in Constraints

Definition

• For a monotonic constraint c,

if an itemset S satisfies c, so does any of its supersets.

if a pattern satisfies c, all of its super-patterns satisfy c too.

□ Examples

- $count(S) \ge 2 \rightarrow Monotonic$
- sum(S.price) $\leq 100 \rightarrow$ **Not** monotonic
- sum(S.price) \geq 150 \rightarrow Monotonic
- sum(S.profit) \geq 100 \rightarrow **Not** monotonic
- min(S.price) \leq 80 \rightarrow Monotonic
- min(S.price) > 70 → Not monotonic

TID	Transaction	
10	a, b, c, d, f	
20	b, c, d, f, g, h	
30	a, c, d, e, f	
40	c, e, f, g	

ltem	Price	Profit
а	100	40
b	50	0
С	60	-20
d	80	10
е	100	-30
f	70	30
g	95	20
h	100	-10



Converting Constraints

Definition

- A constraint c is convertible,
 - if c is not anti-monotonic nor monotonic,
 - but c becomes anti-monotonic or monotonic
 - when items are properly ordered.
- Anti-monotonic convertible if ...
- Monotonic convertible if ...
- Strongly convertible if ...

□ Examples

- avg(S.price) > 80
 - ightarrow Neither anti-monotonic nor monotonic
 - ightarrow if items are in a value-descending order
 - <a, e, h, g, d, f, c, b>, then anti-monotonic
 - ightarrow if items are in a value-ascending order
 - <b, c, f, d, g, a, e, h>, then monotonic
 - ightarrow strongly convertible

TID	Transaction	
10	a, b, c, d, f	
20	b, c, d, f, g, h	
30	a, c, d, e, f	
40	c, e, f, g	

ltem	Price	Profit
а	100	40
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С	60	-20
d	80	10
е	100	-30
f	70	30
g	95	20
h	100	-10



Anti-Monotonic Constraints in Apriori

Handling Anti-monotonic Constraints

- Can apply apriori pruning
- Example: sum(S.price) < 5





Monotonic Constraints in Apriori



Sup.

Handling Monotonic Constraints

- Cannot apply apriori pruning
- Example: sum(S.price) ≥ 3



 L_1

Itemset

Examples of Constraints



Constraint	Anti-Monotone	Monotone
v∈S	no	yes
S⊇V	no	yes
S⊆V	yes	no
min(S) ≤ v	no	yes
min(S) ≥ v	yes	no
max(S) ≤v	yes	no
max(S) ≥v	no	yes
count(S) ≤ v	yes	no
count(S) ≥ v	no	yes
$sum(S) \leq v (a \in S, a \geq 0)$	yes	no
$sum(S) \ge v (a \in S, a \ge 0)$	no	yes
range(S) ≤ v	yes	no
range(S) ≥ v	no	yes
$avg(S) \theta v, \theta \in \{=, \leq, \geq\}$	convertible	convertible
support(S)≥ ξ	yes	no
support(S) ≤ξ	no	yes

Scope of Constraints





Questions?



□ Lecture Slides on the Course Website, "https://it.yonsei.ac.kr/adslab/faculty/data_mining"

