Association Analysis

CSE 352
Lecture Notes
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Association Rules Mining
An Introduction

• This is an intuitive (more or less) introduction
• It contains explanation of the main ideas:
  • Frequent item sets, association rules, how we construct the association rules
  • How we judge the goodness of the rules
  • Example of an intuitive “run” of the Appriori Algorithm and association rules generation
  • Discussion of the relationship between the Association and Correlation analysis
What Is Association Mining?

**Association rule mining:**

Finding frequent patterns called **associations**, among sets of items or objects in **transaction databases**, **relational databases**, and other information repositories.

**Applications:**

- Basket data analysis, cross-marketing, catalog design, loss-leader analysis, clustering, classification, etc.
Association Rules

- **Rule general form:**
  
  “Body $\rightarrow$ Head [support, confidence]”

- **Rule Predicate form:**
  
  \[\text{buys}(x, \text{“diapers”}) \rightarrow \text{buys}(x, \text{“beer”})\]
  
  \([0.5\%, 60\%]\)

  \[\text{major}(x, \text{“CS”}) \land \text{takes}(x, \text{“DB”}) \rightarrow \text{grade}(x, \text{“A”})\]
  
  \([1\%, 75\%]\)

- **Rule Attribute form:**
  
  \[\text{Diapers} \rightarrow \text{beer}\]
  
  \([1\%, 75\%]\)
Association Analysis: Basic Concepts

• **Given:** a database of transactions, where each transaction is a list of items

• **Find:** _all_ rules that associate the presence of one set of items with that of another set of items

• **Example**

  98% of people who purchase tires and auto accessories also get automotive services done
Association Model

- \( I = \{i_1, i_2, \ldots, i_n\} \) a set of **items**
- \( J = \mathcal{P}(I) \) set of all **subsets** of the set of items, elements of \( J \) are called **itemsets**
- **Transaction** \( T \): \( T \) is **subset** of set \( I \) of **items**
- **Data Base**: set of transactions
- **An association rule** is an implication of the form: \( X \rightarrow Y \), where \( X, Y \) are **disjoint** subsets of items \( I \) (elements of \( J \))
- **Problem**: Find rules that have **support** and **confidence** greater than user-specified minimum support and minimum confidence
Apriori Algorithm

- Apriori Algorithm:
- First Step: we find all frequent item-sets
- An item-set is frequent if it has a support greater or equal a fixed minimum support
- We fix minimum support usually low
- Rules generation from the frequent item-sets is a separate problem and we will cover it as a part of Association Process
Apriori Algorithm

• In order to calculate efficiently frequent item-sets:
  • 1-item-sets (one element item-sets)
  • 2-item-sets (two elements item-sets)
  • 3-item-sets (three elements item-sets), etc..
  • we use a **principle**, called an **Apriori Principle** (hence the name: **Apriori Algorithm**):
    • **Apriori Principle**
    • **ANY SUBSET OF A FREQUENT ITEMSET IS A FREQUENT ITEMSET**
The Apriori Algorithm (Han Book)

• Pseudo-code:

\[ C_k: \text{Candidate itemset of size } k \]
\[ L_k: \text{frequent itemset of size } k \]

\[ L_1 = \{\text{frequent items}\}; \]
\[ \text{for } (k = 1; L_k \neq \emptyset; k++) \text{ do begin} \]
\[ \quad C_{k+1} = \text{candidates generated from } L_k; \]
\[ \quad \text{for each transaction } t \text{ in database do} \]
\[ \qquad \text{increment the count of all candidates in } C_{k+1} \]
\[ \qquad \text{that are contained in } t \]
\[ \quad L_{k+1} = \text{candidates in } C_{k+1} \text{ with min_support} \]
\[ \text{end} \]
\[ \text{return } \bigcup_k L_k; \]
Appriori Process: Rules Generation

• **Appriori Algorithm** stops after the **First Step**
• **Second Step** in the **Appriori Process** (item-sets generation AND rules generation) is the **rules generation**:
  • We calculate, from the **frequent item-sets** a set of the **strong rules**
  • **Strong rules**: rules with at least minimum support (low) and minimum confidence (high)
• **Apriori Process** is then **finished**.
The Apriori Process problem is:

- How do we form the association rules \((A \Rightarrow B)\) from the frequent item sets?

Remember: \(A, B\) are disjoint subsets of the set \(I\) of items in general, and of the set 2-frequent, 3-frequent item sets … etc, … as generated by the Apriori Algorithm
How we find the rules?

- 1-frequent item set: \{i1\}- no rule
- 2-frequent item set \{i1, i2\}: there are two rules:
  - \{i1\} => \{i2\} and \{i2\} => \{i2\}
- We write them also as
  - \(i1 => i2\) and \(i2 => i2\)
- We decide which rule we accept by calculating its support (greater= minimum support) and confidence (greater= minimum confidence)
How we find the rules?

• 3-frequent item set: \{i1, i2, i3\}

• **The rules**, by definition are of the form \((A => B)\) where
  \(A\) and \(B\) are **disjoint subsets** of \{i1, i2, i3\}, i.e.
  we have to find all subsets \(A,B\) of \{i1, i2, i3\} such that
  \(A \cup B = \{i1, i2, i3\}\) and \(A \cap B = \Phi\)

• **For example,**
  • let \(A= \{i1, i2\}\) and \(B= \{i3\}\)
  • **The rule** is
  • \(\{i1, i2\} \Rightarrow \{i3\}\)
  • and we write it in a form:
    \(i1 \cap i2 \Rightarrow i3\) or \(\text{milk} \cap \text{bread} \Rightarrow \text{vodka}\)
    if item i1 is milk, item i2 is bread and item i3 is vodka
How we find the rules?

- Another choice for A and B is, for example:
  - \( A = \{i_1\} \) and \( B = \{12, i_3\} \).
- **The rule** is
  - \( \{i_1\} \Rightarrow \{i_2, i_3\} \) and we write it in a form:
    - \( i_1 \Rightarrow i_2 \cap i_3 \) or \( \text{milk} \Rightarrow \text{bread} \cap \text{vodka} \)
  - if item \( i_1 \) is milk, item \( i_2 \) is bread and item \( i_3 \) is vodka
- REMEMBER:
  - **We have to cover all the choices for A and B!**
  - **Which rule we accept is being **decided** by calculating its support (greater = minimum support) and confidence (greater = minimum confidence)**
Rules Confidence and Support

- **Confidence:**
  - the rule $X \rightarrow Y$ holds in the database $D$ with confidence $c$ if the $c\%$ of the transactions in $D$ that contain $X$ also contain $Y$

- **Support:** The rule $X \rightarrow Y$ has support $s$ in $D$ if $s\%$ of the transaction contain $XUY$
• **Find** all the rules $X \& Y \Rightarrow Z$ with minimum **confidence** and **support**
  - **Support** $s$: **probability** that a transaction contains \{X, Y, Z\}
  - **confidence** $c$: **conditional probability** that a transaction containing \{X, Y\} also contains Z
Support Definition

- **Support** of a rule $A \Rightarrow B$ in the database $D$ of transactions is given by formula (where $sc =$ support count)

- $\text{Support}( A \Rightarrow B) = P(A \cup B) = \frac{sc(A \cup B)}{\#D}$

**Frequent Item sets:** sets of items with a support support $\geq$ MINIMAL support

We (user) fix MIN support usually low and Min Confidence high
Confidence Definition

- **Confidence** of a rule $A \Rightarrow B$ in the database $D$ of transactions is given by formula (where $sc =$ support count)

- $\text{Conf}( A \Rightarrow B) = \frac{P(B|A)}{P(A)} = \frac{\text{sc}(A \cup B)}{\text{sc}(A)}$ divided by $\frac{\#D}{\text{sc}(A) \#D}$
Example

- Let consider a data base \( D =\{ T_1, T_2, \ldots, T_9 \} \), where
- \( T_1 =\{ 1,2,5 \} \) (we write \( k \) for item \( i_k \))
- \( T_2 = \{ 2, 4 \}, \ T_3 =\{ 2, 3 \}, \ T_4 =\{ 1, 2, 4 \}, \ T_5 =\{ 1, 3 \} \)
- \( T_6 =\{ 2, 3 \}, \ T_7 =\{ 1, 3 \}, \ T_8 =\{ 1, 2, 3, 5 \}, \ T_9 =\{ 1,2,3 \} \)
- To find association rules we follow the following steps
  - STEP 1: Count occurrences of items in \( D \)
  - STEP 2: Fix Minimum support (usually low)
  - STEP 3: Calculate frequent 1-item sets
  - STEP 4: Calculate frequent 2-item sets
  - STEP 5: Calculate frequent 3-item sets
  - STOP when there is no more frequent item sets
- This is the end of Apriori Algorithm phase
Example

• **How to** generate all frequent 3-item sets (in Step 5)

• **FIRST:** use the frequent 2-item sets to generate all 3-item set candidates

• **SECOND:** use [Apriori Principle](https://en.wikipedia.org/wiki/Apriori_algorithm) to prune the candidates set

• **THIRD:** Evaluate the count of the pruned set

• **FOUR:** list the frequent 3-item sets

• **STEP 6:** repeat the procedure for 4-item sets etc (if any)
Example- Apriori Process

• Apriori Process Steps:

• STEP 7: Fix the **minimum** confidence (usually high)

• STEP 8: **Generate strong rules** (support >min support and confidence> min confidence)

• **END** of rules generation phase

• **END** of the Apriori Process
Example- Apriori Process

• Lets now calculate all steps of our Apriori Process for a data base

• D = { T1, T2, …. T9 }, where
  • T1={ 1,2,5} (we write k for item ik)
  • T2= {2, 4},  T3={2, 3},  T4={1, 2, 4}, T5={1, 3}
  • T6={2, 3}, T7={1, 3}, T8={1, 2, 3,5}, T9={1,2,3}

• Here is our Step 1

• We represent our transactional data base as relational data base (a table) and put the occurrences of items as an extra row, on the bottom
Example: Step 1

**STEP 1:** items occurrences = sc

<table>
<thead>
<tr>
<th>its</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>T1</td>
<td>+</td>
<td>+</td>
<td>0</td>
<td>0</td>
<td>+</td>
</tr>
<tr>
<td>T2</td>
<td>0</td>
<td>+</td>
<td>0</td>
<td>+</td>
<td>0</td>
</tr>
<tr>
<td>T3</td>
<td>0</td>
<td>+</td>
<td>+</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>T4</td>
<td>+</td>
<td>+</td>
<td>0</td>
<td>+</td>
<td>0</td>
</tr>
<tr>
<td>T5</td>
<td>+</td>
<td>0</td>
<td>+</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>T6</td>
<td>0</td>
<td>+</td>
<td>+</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>T7</td>
<td>+</td>
<td>0</td>
<td>+</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>T8</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td>0</td>
<td>+</td>
</tr>
<tr>
<td>T9</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>sc</td>
<td>6</td>
<td>7</td>
<td>6</td>
<td>2</td>
<td>2</td>
</tr>
</tbody>
</table>
Example; Step 2

**STEP 2:** Fix minimal support count, for example
- $msc = 2$
- **Minimal support** = $msc/#D= 2/9=22\%$
- $ms=22\%$

- **Observe:** minimal support of an item set is determined uniquely by the minimal support count ($msc$) and we are going to use only $msc$ to choose our frequent $k$-itemsets
Example: steps 3, 4

• **STEP 3**: calculate frequent 1-item sets: look at the sc count – we get that all 1-item sets are frequent

• **STEP 4**: calculate frequent 2-item sets

• **First** we calculate 2-item sets candidates from frequent 1-item sets.

• As our all 1-item sets are frequent so all subsets of any 2-item set are frequent and we have to find counts of all 2-item sets
Observation

• If for example we set our msc=6, i.e. we would have only \{1\}, \{2\} and \{3\} as frequent item sets

• Then by Apriori Principle:
  • “if A is a frequent item set, then each of its subsets is a frequent item set”

• we would be examining only those 2-item sets that have \{1\}, \{2\}, \{3\} as subsets

• Apriori Principle reduces the complexity of the algorithm
Example: Step 4

- **STEP 4**: All 2-item sets = all 2-element subsets of \{1,2,3,4,5\} are **candidates** and we evaluate their \(sc\) = support counts (in red). They are called **2-item set candidates**
  - \(T_1=\{1,2\}, \ T_2=\{1,3\}, \ T_3=\{1,4\}, \ T_4=\{1,5\}, \ T_5=\{2,3\}, \ T_6=\{2,4\}, \ T_7=\{2,5\}, \ T_8=\{3,4\}, \ T_9=\{3,5\}, \ T_{10}=\{4,5\}\)

- \(\{1,2,\} (4), \ \{1,3\} (4), \ \{1,4\} (1), \ \{1,5\} (2), \)
- \(\{2,3\} (4), \ \{2,4\} (2), \ \{2,5\} (2), \)
- \(\{3,4\} (0), \ \{3,5\} (1), \)
- \(\{4,5\} (0)\)

- **msc=2** and we choose **candidates** with \(sc \geq 2\) and get the following

- **Frequent 2-item sets:**
  - \(\{1,2\}, \ \{1,3\}, \ \{1,5\}, \ \{2,3\}, \ \{2,4\}, \ \{2,5\}\)
Example: Step 5

- **STEP 5**: generate all frequent 3-item sets
- We use **frequent 2-item sets**:
  - \{1,2\}, \{1,3\}, \{1,5\}, \{2,3\}, \{2,4\}, \{2,5\}
- and proceed as follows
- **FIRST**: we calculate from the **frequent 2-item sets** a set of all 3-item set **candidates**:
  - \{1,2,3\}, \{1,2,4\}, \{1,2,5\}, \{1,3,4\}, \{1,3,5\}, \{2,3,4\}, \{2,3,5\}, \{2,4,5\}
- Observe that the **candidates**
  - \{1,3,4\}, \{1,3,5\}, \{2,3,4\}, \{2,3,5\}, \{2,4,5\}
- **do not** follow **Apriori Principle**:
  - “if A is a frequent item set, then each of its subsets is a frequent item set”
Example: Step 5

- **Frequent 2-item sets are:**
  - \{1,2\}, \{1,3\}, \{1,5\}, \{2,3\}, \{2,4\}, \{2,5\}
- We reject \{1,3,4\} as its subset \{3,4\} is not a frequent 2-item set
- We reject \{1,3,5\} as its subset \{3,5\} is not a frequent 2-item set
- We reject \{2,3,4\} as its subset \{3,4\} is not a frequent 2-item set
- We reject \{2,3,5\} as its subset \{3,5\} is not a frequent 2-item set
- We reject \{2,4,5\} as its subset \{4,5\} is not a frequent 2-item set

This rejection process is called **pruning**

The following form of the **Apriori Algorithm** is called

- **Prune Step:** Any (k-1)-item set that is not frequent cannot be a subset of a frequent k-item set
Example: Step 5

- **SECOND:** we perform the **Prune Step** and write the **pruned** frequent 3-item set **candidates**
  - \{1,2,3\}, \{1,2,5\}, \{1,2,4\}
- **THIRD:** we calculate the **sc=support count** for the **pruned** frequent 3-item **candidates**
  - \{1,2,3\} \(2\), \{1,2,5\} \(2\), \{1,2,4\} \(1\)
- **FOUR:**
  - **msc=2** and we choose the 3-item **candidates** with \(sc \geq 2\) and get the following list of
  - **Frequent 3-item sets**
  - \{1,2,3\}, \{1,2,5\}
Example: Steps 6, 7

- **STEP 6:** there is no 4-item sets
  - We **STOP** when there is no more frequent item sets

- This is the end of **Apriori Algorithm** phase

- **STEP 7:**
  - We fix **minimum confidence** (usually high) as
    - \( \text{min conf} = 70\% \)
  - We use the **confidence** to generate **Apriori Rules**
Step 8: Strong Rules Generation

We will generate, as an example rules only from one frequent 2-item set: \{1,2\}

Rule generation for other 2-item sets is similar.

Reminder: \text{conf}(A=>B) = \frac{\text{sc}(A \cup B)}{\text{sc}A}

We split \{1,2\} into disjoint subsets A and B as follows: A={1} and B={2} or A={2} and B={1} and get two possible rules:

\{1\}=>\{2\} or \{2\}=>\{1\}
Example: Association Rules Generation

• Conf(1=>2) = \[
\frac{\text{sc}\{1,2\}}{\text{sc}\{1\}} = \frac{4}{6} = 66% \\
\]
The rule is **not accepted** (min conf= 70%)

• Conf(2=>1) = \[
\frac{\text{sc}\{1,2\}}{\text{sc}\{2\}} = \frac{4}{7} = 57% \\
\]
The rule is **not accepted**
Example: Step 8

- Now we use one frequent 3-item set
  - \{1,2,5\} to show how to generate strong rules

- **First** we evaluate all possibilities how to split the set \{1,2,5\} into disjoint subsets \(A,B\) to obtain all possible rules \(A \Rightarrow B\)

- For each rule we evaluate its confidence and choose only those with \(\text{conf} \geq 70\%\) (our minimal confidence)

- The minimal support condition is fulfilled as we deal only with frequent items
- The rules such obtained are strong rules
Example: Association Rules Generation

- The rules for \{1,2,5\} are the following:
  - **R1:** \{1,2\} => \{5\}
    - \text{conf}(R1) = \frac{sc\{1,2,5\}}{sc\{1,2\}} = \frac{2}{4} = \frac{1}{2} = 50\%
    - **R1 is rejected**
  - **R2:** \{1,5\} => \{2\}
    - \text{conf}(R2) = \frac{sc\{1,2,5\}}{sc\{1,5\}} = \frac{2}{2} = 100\%
    - **R2 is a strong rule (keep)**
  - **R3:** \{2,5\} => \{1\}
    - \text{conf}(R3) = \frac{sc\{1,2,5\}}{sc\{2,5\}} = \frac{2}{2} = 100\%
    - **R3 is a strong rule (keep)**
  - **R4:** \{1\} => \{2,5\}
    - \text{conf}(R4) = \frac{sc\{1,2,5\}}{sc\{1\}} = \frac{2}{6} = \frac{1}{3} = 33\%
    - **R4 is rejected**
**Example: Association Rules Generation**

- The next set of rules for \(\{1,2,5\}\) are the following:
  - **R5:** \(\{2\} \Rightarrow \{1,5\}\)
  - \(\text{conf}(R5) = \frac{\text{sc}\{1,2,5\}}{\text{sc}\{2\}} = \frac{2}{7} = 27\%\)
  - R5 is rejected
  - **R6:** \(\{5\} \Rightarrow \{1,2\}\)
  - \(\text{conf}(R6) = \frac{\text{sc}\{1,2,5\}}{\text{sc}\{5\}} = \frac{2}{2} = 100\%\)
  - R6 is a **strong rule** (keep)

- As the last step we evaluate the **exact support** for the strong rules
- We **know** already that it is **greater or equal** to minimum support, as rules were obtained from the frequent item sets
Example: Association Rules Generation

- **Exact support** for the **strong rules** is:

  - \( \text{Sup}({1,5}=>{2})=\frac{\text{sc}\{1,2,5\}}{\#D}=\frac{2}{9}=22\% \)
  - We write:
    - \( 1 \cap 5 \Rightarrow 2 \ [22\%, 100\%] \)
  - \( \text{Sup}({2,5}=>{1})=\frac{\text{sc}\{1,2,5\}}{\#D}=\frac{2}{9}=22\% \)
  - We write:
    - \( 2 \cap 5 \Rightarrow 1 \ [22\%, 100\%] \)
  - \( \text{Sup}({5}=>{1,2})=\frac{\text{sc}\{1,2,5\}}{\#D}=\frac{2}{9}=22\% \)
  - We write:
    - \( 5 \Rightarrow 1 \cap 2 \ [22\%, 100\%] \)

- **THE END of Apriori Process**
As we can see the support-confidence framework can be misleading; it can identify a rule A=>B as interesting (strong) when, in fact the occurrence of A might not imply the occurrence of B.

Correlation Analysis provides an alternative framework for finding interesting relationships, or to improve understanding of meaning of some association rules (a lift of an association rule).
Correlation and Association

- **Definition:** Two item sets $A$ and $B$ are **independent** (the occurrence of $A$ is independent of the occurrence of item set $B$) iff probability $P$ fulfills the condition
  - $P(A \cup B) = P(A) \cdot P(B)$
- Otherwise $A$ and $B$ are **dependent** or **correlated**
- The **measure of correlation**, or **correlation** between $A$ and $B$ is given by the formula:
  - $\text{Corr}(A,B) = \frac{P(A \cup B)}{P(A)P(B)}$
Correlation and Association

- \( \text{corr}(A,B) > 1 \) means that \( A \) and \( B \) are positively correlated i.e. the occurrence of one implies the occurrence of the other
- \( \text{corr}(A,B) < 1 \) means that the occurrence of \( A \) is negatively correlated with \( B \) or discourages the occurrence of \( B \)
- \( \text{corr}(A,B) = 1 \) means that \( A \) and \( B \) are independent
Correlation and Association

- The correlation formula can be re-written as

\[ \text{Corr}(A,B) = \frac{P(B|A)}{P(B)} \]

- \( \text{Supp}(A=>B) = P(A\cup B) \)
- \( \text{Conf}(A=>B) = P(B|A) \), i.e.
- \( \text{Conf}(A=>B) = \text{corr}(A,B) \cdot P(B) \)
- So correlation, support and confidence are all different, but the correlation provides an extra information about the association rule \((A=>B)\)
- We say that the correlation \(\text{corr}(A,B)\) provides the LIFT of the association rule \((A=>B)\), i.e.
- \(A\) is said to increase or to LIFT the likelihood of \(B\) by the factor of the value returned by the formula for \(\text{corr}(A,B)\)
A correlation rule is a set of items \{i_1, i_2, \ldots, i_n\}, where the items occurrences are correlated.

The correlation value is given by the correlation formula and we use X square test to determine if correlation is statistically significant.

The X square test can also determine the negative correlation.

We can also form minimal correlated item sets, etc.

Limitations: X square test is less accurate on the data tables that are sparse and can be misleading for the contingency tables larger than 2x2.
Example 1: (Aggarwal & Yu, PODS98)

Among 5000 students
- 3000 play basketball
- 3750 eat cereal
- 2000 both play basketball and eat cereal

RULE: \( \text{play basketball} \Rightarrow \text{eat cereal} \) \([40\%, 66.7\%]\) is misleading because the overall percentage of students eating cereal is 75% which is higher than 66.7%.

RULE: \( \text{play basketball} \Rightarrow \text{not eat cereal} \) \([20\%, 33.3\%]\) is far more accurate, although with lower support and confidence.

<table>
<thead>
<tr>
<th></th>
<th>basketball</th>
<th>not basketball</th>
<th>sum(row)</th>
</tr>
</thead>
<tbody>
<tr>
<td>cereal</td>
<td>2000</td>
<td>1750</td>
<td>3750</td>
</tr>
<tr>
<td>not cereal</td>
<td>1000</td>
<td>250</td>
<td>1250</td>
</tr>
<tr>
<td>sum(col.)</td>
<td>3000</td>
<td>2000</td>
<td>5000</td>
</tr>
</tbody>
</table>
EXTRTA Slides

• For CSE352: this ADDITIONAL MATERIAL

• Read, explore; much of it I already covered in your slides
Mining Association Rules in Large Databases

Slightly modified HAN Book slides follow from now
Mining Association Rules in Large Databases

- Association rule mining
- Mining single-dimensional Boolean association rules from transactional databases
- Mining multilevel association rules from transactional databases
- Mining multidimensional association rules from transactional databases and data warehouse
- From association mining to correlation analysis
- Constraint-based association mining
- Summary
Association Rule Mining: A Road Map

- **Boolean (Qualitative) vs. quantitative associations** (Based on the types of values handled)

  buys(x, “SQLServer”) ^ income(x, “DMBook”) => buys(x, “DBMiner”) [0.2%, 60%] (Boolean/Qualitative)

  age(x, “30..39”) ^ income(x, “42..48K”) => buys(x, “PC”) [1%, 75%] (quantitative)

- **Single dimension** (one predicate) vs. **multiple dimensional associations** (multiple predicates)
Association Rule Road Map (c.d)

- **Single level vs. multiple-level analysis**
  - What *brands of beers* are associated with what *brands of diapers* – **single level**
  - **Various extensions**
    1. Correlation analysis (just discussed)
    2. *Association does not necessarily imply correlation* or causality
    3. Constraints enforced
      Example:
      *smallsales (sum < 100) implies bigbuys (sum > 1,000)*?
Chapter 5: Mining Association Rules

- Association rule mining
- Mining single-dimensional Boolean association rules from transactional databases
- Mining multilevel association rules from transactional databases
- Mining multidimensional association rules from transactional databases and data warehouse
- From association mining to correlation analysis
- Constraint-based association mining
- Summary
An Example

For rule $A \Rightarrow C$:

- support = support($\{A, C\}$) = 50%
- confidence = $\frac{sc(\{A, C\})}{sc(\{A\})}$ = 66.6%

The Apriori principle:

Any subset of a frequent itemset must be frequent
Mining Frequent Itemsets: the Key Step

- **Find the frequent item sets**: the sets of items that have minimum support
  - A subset of a frequent item set must also be a frequent item set
    - i.e., if \{A, B\} is a frequent item set, both \{A\} and \{B\} should be a frequent item set
  - Iteratively find frequent item sets with cardinality from 1 to \(k\) (\(k\)-item set)

- **Use the frequent item sets to generate association rules.**
Apriori Algorithm — Book Example of frequent itemsets generation

Database D

<table>
<thead>
<tr>
<th>TID</th>
<th>Items</th>
</tr>
</thead>
<tbody>
<tr>
<td>100</td>
<td>1 3 4</td>
</tr>
<tr>
<td>200</td>
<td>2 3 5</td>
</tr>
<tr>
<td>300</td>
<td>1 2 3 5</td>
</tr>
<tr>
<td>400</td>
<td>2 5</td>
</tr>
</tbody>
</table>

Scan D

C₁

itemset | sup.
--------|------
{1}     | 2    |
{2}     | 3    |
{3}     | 3    |
{4}     | 1    |
{5}     | 3    |

L₁

itemset | sup.
--------|------
{1}     | 2    |
{2}     | 3    |
{3}     | 3    |
{4}     | 1    |
{5}     | 3    |

Scan D

C₂

itemset | sup.
--------|------
{1 2}   | 1    |
{1 3}   | 2    |
{1 5}   | 1    |
{2 3}   | 2    |
{2 5}   | 3    |
{3 5}   | 2    |

L₂

itemset | sup.
--------|------
{1 2}   | 1    |
{1 3}   | 2    |
{1 5}   | 1    |
{2 3}   | 2    |
{2 5}   | 3    |
{3 5}   | 2    |

Scan D

C₃

itemset | sup.
--------|------
{2 3 5} | 2    |

L₃

itemset | sup.
--------|------
{2 3 5} | 2    |
Generating Candidates: $C_k$

- **Join Step**: $C_k$ is generated by joining $L_k$ with itself.

- **Prune Step**: Any (k-1)-item set that is not frequent cannot be a subset of a frequent k-item set.
Example of Generating Candidates

- $L_3 = \{abc, abd, acd, ace, bcd\}$
- We write $abc$ for $\{a,b,c\}$, etc…

- **Self-joining:** $L_3 \ast L_3$
  - $abcd$ from $abc$ and $abd$
  - $acde$ from $acd$ and $ace$

- **Pruning:**
  - $acde$ is removed because $ade$ is **not frequent**: is not in $L_3$

- $C_4 = \{abcd\}$
Appriori Performance Bottlenecks

• **The core** of the Apriori algorithm:
  – Use frequent \((k - 1)\)-item sets to generate **candidate** frequent \(k\)-item sets
  – Use database scan and pattern matching to collect counts for the **candidate** item sets

• **The bottleneck** of Apriori: **candidate generation**
  – Huge candidate sets:
    • \(10^4\) frequent 1-itemset will generate \(10^7\) **candidate** 2-itemsets
    • To discover a frequent pattern of size 100, e.g.,
    • \(\{a_1, a_2, \ldots, a_{100}\}\), one needs to generate \(2^{100} \approx 10^{30}\) **candidates**
  – Multiple scans of database:
    • Needs \((n + 1)\) scans, \(n\) is the length of the longest pattern
How to Count Supports of Candidates?

• Why counting supports of candidates is a problem?
  – The total number of candidates can be very huge
  – One transaction may contain many candidates

• Method:
  – Candidate itemsets are stored in a hash-tree
  – Leaf node of hash-tree contains a list of itemsets and counts
  – Interior node contains a hash table
  – Subset function: finds all the candidates contained in a transaction
Methods to Improve Apriori’s Efficiency

- **Hash-based itemset counting:** A \( k \)-itemset whose corresponding hashing bucket count is **below the threshold** cannot be frequent.
- **Transaction reduction:** A **transaction** that does not contain any frequent \( k \)-itemset is **useless** in subsequent scans.
- **Partitioning:** Any itemset that is potentially frequent in DB must be frequent in at least one of the partitions of DB.
- **Sampling:** mining on a subset of given data, lower support threshold + a method to determine the completeness.
- **Dynamic itemset counting:** add new candidate itemsets only when all of their subsets are estimated to be frequent.
An Alternative: Mining Frequent Patterns Without Candidate Generation

- **Compress** a large database into a compact,
- **Frequent-Pattern tree (FP-tree) structure**
  - highly condensed, but complete for frequent pattern mining
  - avoid costly database scans
- **Develop** an efficient, FP-tree-based frequent pattern mining method
  - A *divide-and-conquer* methodology: decompose mining tasks into smaller ones
  - *Avoid candidate generation*: sub-database test only!
Why Is Frequent Pattern Growth Fast?

• **Performance study shows**
  – FP-growth is an order of magnitude faster than Apriori, and is also faster than tree-projection

• **Reasoning**
  – No candidate generation, no candidate test
  – Use compact data structure
  – Eliminate repeated database scan
  – Basic operation is counting and FP-tree building
FP-growth vs. Apriori: Scalability With the Support Threshold

Data set T25I20D10K
FP-growth vs. Tree-Projection: Scalability with Support Threshold

Data set T25I20D100K

Runtime (sec.)

Support threshold (%)
## Presentation of Association Rules

*(Table Form)*

<table>
<thead>
<tr>
<th>Body</th>
<th>Implies</th>
<th>Head</th>
<th>Supp (%)</th>
<th>Conf (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>cost(x) = '0.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>revenue(x) = 0.00~500.00</td>
<td>28.45</td>
<td>40.4</td>
</tr>
<tr>
<td>cost(x) = '0.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>revenue(x) = 500.00~1000.00</td>
<td>20.46</td>
<td>29.05</td>
</tr>
<tr>
<td>cost(x) = '0.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>59.17</td>
<td>34.04</td>
</tr>
<tr>
<td>cost(x) = '0.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>revenue(x) = '1000.00~1500.00'</td>
<td>10.45</td>
<td>14.84</td>
</tr>
<tr>
<td>cost(x) = '0.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>region(x) = 'United States'</td>
<td>22.56</td>
<td>32.04</td>
</tr>
<tr>
<td>cost(x) = '1000.00~2000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>12.91</td>
<td>69.34</td>
</tr>
<tr>
<td>order_qty(x) = '0.00~100.00'</td>
<td>&gt;&gt;&gt;</td>
<td>revenue(x) = 0.00~500.00</td>
<td>28.45</td>
<td>34.54</td>
</tr>
<tr>
<td>order_qty(x) = '0.00~100.00'</td>
<td>&gt;&gt;&gt;</td>
<td>cost(x) = '1000.00~2000.00'</td>
<td>12.91</td>
<td>15.67</td>
</tr>
<tr>
<td>order_qty(x) = '0.00~100.00'</td>
<td>&gt;&gt;&gt;</td>
<td>region(x) = 'United States'</td>
<td>25.9</td>
<td>31.45</td>
</tr>
<tr>
<td>order_qty(x) = '0.00~100.00'</td>
<td>&gt;&gt;&gt;</td>
<td>cost(x) = '0.00~1000.00'</td>
<td>59.17</td>
<td>71.86</td>
</tr>
<tr>
<td>order_qty(x) = '0.00~100.00'</td>
<td>&gt;&gt;&gt;</td>
<td>product_line(x) = 'Tents'</td>
<td>13.52</td>
<td>16.42</td>
</tr>
<tr>
<td>order_qty(x) = '0.00~100.00'</td>
<td>&gt;&gt;&gt;</td>
<td>revenue(x) = '500.00~1000.00'</td>
<td>19.67</td>
<td>23.88</td>
</tr>
<tr>
<td>product_line(x) = 'Tents'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>13.52</td>
<td>98.72</td>
</tr>
<tr>
<td>region(x) = 'United States'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>25.9</td>
<td>31.94</td>
</tr>
<tr>
<td>region(x) = 'United States'</td>
<td>&gt;&gt;&gt;</td>
<td>cost(x) = '0.00~1000.00'</td>
<td>22.56</td>
<td>71.39</td>
</tr>
<tr>
<td>revenue(x) = '0.00~500.00'</td>
<td>&gt;&gt;&gt;</td>
<td>cost(x) = '0.00~1000.00'</td>
<td>28.45</td>
<td>100</td>
</tr>
<tr>
<td>revenue(x) = '0.00~500.00'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>28.45</td>
<td>100</td>
</tr>
<tr>
<td>revenue(x) = '1000.00~1500.00'</td>
<td>&gt;&gt;&gt;</td>
<td>cost(x) = '0.00~1000.00'</td>
<td>10.45</td>
<td>96.75</td>
</tr>
<tr>
<td>revenue(x) = '500.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>20.46</td>
<td>100</td>
</tr>
<tr>
<td>amount(x) = '500.00~1000.00'</td>
<td>&gt;&gt;&gt;</td>
<td>order_qty(x) = 0.00~100.00</td>
<td>19.67</td>
<td>96.14</td>
</tr>
</tbody>
</table>

...
Visualization of Association Rule Using Plane Graph
Visualization of Association Rule Using Rule Graph
Iceberg Queries

• **Iceberg query**: Compute aggregates over one or a set of attributes only for those whose aggregate values is above certain threshold

• Example:

```sql
select P.custID, P.itemID, sum(P.qty)
from purchase P
group by P.custID, P.itemID
having sum(P.qty) >= 10
```

• **Compute iceberg queries efficiently by Apriori**:
  – First compute lower dimensions
  – Then compute higher dimensions only when all the lower ones are above the threshold
Chapter 6: Mining Association Rules in Large Databases

- Association rule mining
- Mining single-dimensional Boolean association rules from transactional databases
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- Constraint-based association mining
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Multiple-Level Association Rules

• **Items often form hierarchy**
• Items at the lower level are expected to have lower support.
• Rules regarding itemsets at appropriate levels could be quite useful.
• Transaction database can be encoded based on dimensions and levels
• We can explore shared multi-level mining

<table>
<thead>
<tr>
<th>TID</th>
<th>Items</th>
</tr>
</thead>
<tbody>
<tr>
<td>T1</td>
<td>{111, 121, 211, 221}</td>
</tr>
<tr>
<td>T2</td>
<td>{111, 211, 222, 323}</td>
</tr>
<tr>
<td>T3</td>
<td>{112, 122, 221, 411}</td>
</tr>
<tr>
<td>T4</td>
<td>{111, 121}</td>
</tr>
<tr>
<td>T5</td>
<td>{111, 122, 211, 221, 413}</td>
</tr>
</tbody>
</table>
Mining Multi-Level Associations

- A top-down, progressive deepening approach:
  - First find high-level strong rules:
    \[ \text{milk} \rightarrow \text{bread} \ [20\%, \ 60\%] \]
  - Then find their lower-level “weaker” rules:
    \[ 2\% \text{ milk} \rightarrow \text{wheat bread} \ [6\%, \ 50\%] \]

- Variations at mining multiple-level association rules.
  - Level-crossed association rules:
    \[ 2\% \text{ milk} \rightarrow \text{Wonder wheat bread} \]
  - Association rules with multiple, alternative hierarchies:
    \[ 2\% \text{ milk} \rightarrow \text{Wonder bread} \]
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Multi-Dimensional Association (1)

• **Single-dimensional rules:**

• `b
tuys(X, “milk”) ⇒ buys(X, “bread”)`

• **Multi-dimensional rules:** Involve 2 or more dimensions or predicates
  
  – Inter-dimension association rules (*no repeated predicates*)

  • `age(X,”19-25”) ∧ occupation(X,“student”) ⇒ buys(X,“coke”)`
Multi-Dimensional Association

- Hybrid-dimension association rules *(repeated predicates)*
  - \( \text{age}(X, "19-25") \land \text{buys}(X, "popcorn") \implies \text{buys}(X, "coke") \)

- **Categorical (qualitative) Attributes**
  - finite number of possible values, no ordering among values

- **Quantitative Attributes**
  - numeric, implicit ordering among values
Techniques for Mining MD Associations

• Search for frequent $k$-predicate set:
  – **Example:**
  – \{age, occupation, buys\} is a **3-predicate set**.
  – Techniques can be categorized by how age are treated.

1. Using static discretization of quantitative attributes
   – Quantitative attributes are statically discretized by using predefined concept hierarchies.

2. Quantitative association rules
   – Quantitative attributes are dynamically discretized into “bins” based on the distribution of the data.

3. Distance-based association rules
   – This is a dynamic discretization process that considers the distance between data points.
Static Discretization of Quantitative Attributes

- **Discretized prior** to mining using concept hierarchy.
- Numeric values are replaced by ranges.
- In relational database, finding all frequent k-predicate sets will require $k$ or $k+1$ table scans.
- Data cube is well suited for mining.
- The cells of an n-dimensional cuboid correspond to the predicate sets.
- Mining from data cubes can be much faster.
Quantitative Association Rules

- Numeric attributes are *dynamically* discretized
  - Such that the confidence or compactness of the rules mined is maximized.
- 2-D quantitative association rules: $A_{\text{quan1}} \land A_{\text{quan2}} \Rightarrow A_{\text{cat}}$
- Cluster “adjacent” association rules to form general rules using a 2-D grid.
- Example:

\[
\begin{align*}
\text{age}(X, "30-34") \land \\
\text{income}(X, "24K - 48K") \\
\Rightarrow \text{buys}(X, "high resolution TV")
\end{align*}
\]
How does ARCS work?

1. Binning
2. Find frequent predicateset
3. Clustering
4. Optimize
Limitations of ARCS

- Only quantitative attributes on LHS of rules.
- Only 2 attributes on LHS. (2D limitation)
- An alternative to ARCS
  - Non-grid-based
  - equi-depth binning
  - clustering based on a measure of partial completeness.
  - “Mining Quantitative Association Rules in Large Relational Tables” by R. Srikant and R. Agrawal.
Clusters and Distance Measurements

• The diameter, $d$, assesses the density of a cluster $C_X$, where

\[ d(C_X) \leq d_0^X \]

\[ |C_X| \geq s_0 \]

• Finding clusters and distance-based rules
  – the density threshold, $d_0$, replaces the notion of support
  – modified version of the BIRCH clustering algorithm
### Mining Distance-based Association Rules

- Binning methods do not capture the semantics of interval data.

<table>
<thead>
<tr>
<th>Price($)</th>
<th>Equi-width (width $10)</th>
<th>Equi-depth (depth 2)</th>
<th>Distance-based</th>
</tr>
</thead>
<tbody>
<tr>
<td>7</td>
<td>[0,10]</td>
<td>[7,20]</td>
<td>[7,7]</td>
</tr>
<tr>
<td>20</td>
<td>[11,20]</td>
<td>[22,50]</td>
<td>[20,22]</td>
</tr>
<tr>
<td>22</td>
<td>[21,30]</td>
<td>[51,53]</td>
<td>[50,53]</td>
</tr>
<tr>
<td>50</td>
<td>[31,40]</td>
<td></td>
<td></td>
</tr>
<tr>
<td>51</td>
<td>[41,50]</td>
<td></td>
<td></td>
</tr>
<tr>
<td>53</td>
<td>[51,60]</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- Distance-based partitioning, more meaningful discretization considering:
  - density/number of points in an interval
  - “closeness” of points in an interval
Clusters and Distance Measurements

- $S[X]$ is a set of $N$ tuples $t_1, t_2, \ldots, t_N$, projected on the attribute set $X$
- The diameter of $S[X]$: 
  \[
  d(S[X]) = \frac{\sum_{i=1}^{N} \sum_{j=1}^{N} \text{dist}_x(t_i[X], t_j[X])}{N(N-1)}
  \]
  - $\text{dist}_x$: distance metric, e.g. Euclidean distance or Manhattan
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Interestingness Measurements

• Objective measures
  Two popular measurements:
  ❶ support; and
  ❷ confidence

• Subjective measures (Silberschatz & Tuzhilin, KDD95)
  A rule (pattern) is interesting if
  ❶ it is unexpected (surprising to the user); and/or
  ❷ actionable (the user can do something with it)
Criticism to Support and Confidence

• Example 2:
  – X and Y: positively correlated,
  – X and Z, negatively related
  – support and confidence of X=>Z dominates

<table>
<thead>
<tr>
<th>Rule</th>
<th>Support</th>
<th>Confidence</th>
</tr>
</thead>
<tbody>
<tr>
<td>X=&gt;Y</td>
<td>25%</td>
<td>50%</td>
</tr>
<tr>
<td>X=&gt;Z</td>
<td>37.50%</td>
<td>75%</td>
</tr>
</tbody>
</table>

\[
\begin{array}{ccccccccccc}
X & 1 & 1 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\
Y & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
Z & 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\
\end{array}
\]
Other Interestingness Measures: Interest

- **Interest**
  \[ \frac{P(A \land B)}{P(A)P(B)} \]
  - taking both \( P(A) \) and \( P(B) \) in consideration
  - \( P(A^\land B) = P(B) \times P(A) \), if A and B are independent events
  - A and B negatively correlated, if the value is less than 1; otherwise A and B positively correlated.

<table>
<thead>
<tr>
<th>Itemset</th>
<th>Support</th>
<th>Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td>X,Y</td>
<td>25%</td>
<td>2</td>
</tr>
<tr>
<td>X,Z</td>
<td>37.50%</td>
<td>0.9</td>
</tr>
<tr>
<td>Y,Z</td>
<td>12.50%</td>
<td>0.57</td>
</tr>
</tbody>
</table>
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Constraint-Based Mining

• Interactive, exploratory mining giga-bytes of data?
  – Could it be real? — Making good use of constraints!

• What kinds of constraints can be used in mining?
  – **Knowledge type constraint**: classification, association, etc.
  – **Data constraint**: SQL-like queries
    • Find product pairs sold together in **Vancouver in Dec.’98**
  – **Dimension/level constraints**:
    • in relevance to **region, price, brand, customer category**
    • small sales (price < $10) triggers big sales (sum > $200).
  – **Interestingness constraints**:
    • strong rules (min_support ≥ 3%, min_confidence ≥ 60%).
Rule Constraints in Association Mining

- Two kind of rule constraints:
  - Rule form constraints: meta-rule guided mining.
    - \( P(x, y) \land Q(x, w) \rightarrow \text{takes}(x, "\text{database systems}"). \)
  - Rule (content) constraint: constraint-based query optimization (Ng, et al., SIGMOD’98).
    - \( \text{sum(LHS)} < 100 \land \text{min(LHS)} > 20 \land \text{count(LHS)} > 3 \land \text{sum(RHS)} > 1000 \)

- 1-variable vs. 2-variable constraints (Lakshmanan, et al. SIGMOD’99):
  - 1-var: A constraint confining only one side (L/R) of the rule, e.g., as shown above.
  - 2-var: A constraint confining both sides (L and R).
    - \( \text{sum(LHS)} < \text{min(RHS)} \land \text{max(RHS)} < 5 \ast \text{sum(LHS)} \)
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Why Is the Big Pie Still There?

• More on constraint-based mining of associations
  – **Boolean vs. quantitative associations**
    • Association on discrete vs. continuous data
  – **From association to correlation and causal structure analysis.**
    • Association does not necessarily imply correlation or causal relationships
  – **From intra-trasanction association to inter-transaction associations**
    • E.g., break the barriers of transactions (Lu, et al. TOIS’ 99).
  – **From association analysis to classification and clustering analysis**
    • E.g, clustering association rules
Summary

- **Association rule mining**
  - probably the most significant contribution from the database community in KDD
  - A large number of papers have been published
- Many interesting issues have been explored
- An interesting research direction:
  - Association analysis in other types of data: spatial data, multimedia data, time series data, etc.