

2018 EE448, Big Data Mining, Lecture 3

Fundamental Data Mining Algorithms

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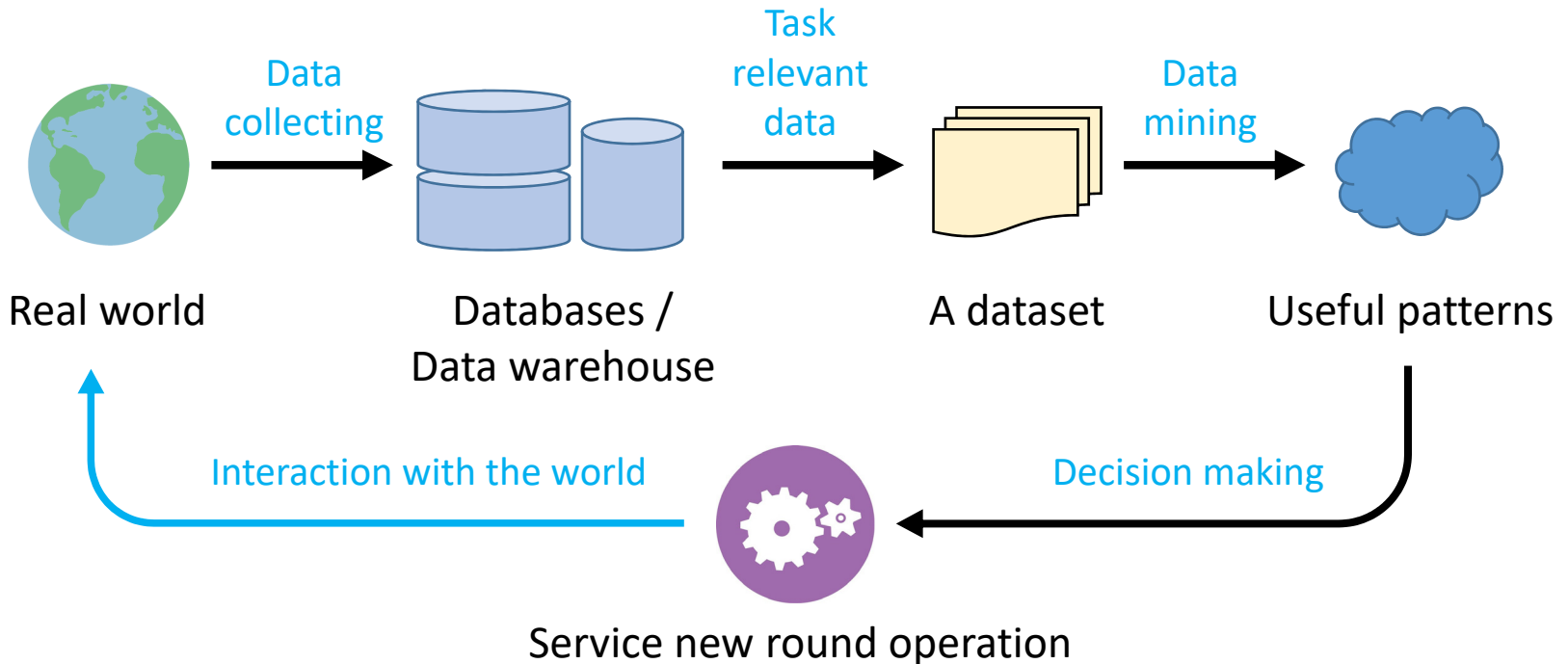
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What is Data Mining?

- Data mining is about the extraction of **non-trivial, implicit, previously unknown and potentially useful** principles, patterns or knowledge from **massive amount** of data.
- Data Science is the subject concerned with the scientific methodology to properly, effectively and efficiently perform data mining
 - an interdisciplinary field about scientific methods, processes, and systems

REVIEW

A Typical Data Mining Process



- Data mining plays a key role of enabling and improving the various data services in the world
- Note that the (improved) data services would then change the world data, which would in turn change the data to mine

REVIEW

An Example in User Behavior Modeling

Interest	Gender	Age	BBC Sports	PubMed	Bloomberg Business	Spotify
Finance	Male	29	Yes	No	Yes	No
Sports	Male	21	Yes	No	No	Yes
Medicine	Female	32	No	Yes	No	No
Music	Female	25	No	No	No	Yes
Medicine	Male	40	Yes	Yes	Yes	No

Expensive data
 Cheap data

- **Deterministic view:** fit a function

$$\text{Age} = f(\text{Browsing}=\text{BBC Sports}, \text{Bloomberg Business})$$

- **Probabilistic view:** fit a joint data distribution

$$p(\text{Interest}=\text{Finance} \mid \text{Browsing}=\text{BBC Sports}, \text{Bloomberg Business})$$

$$p(\text{Gender}=\text{Male} \mid \text{Browsing}=\text{BBC Sports}, \text{Bloomberg Business})$$

Content of This Lecture

Prediction $X \Rightarrow Y$

- Frequent patterns and association rule mining
 - Apriori
 - FP-Growth algorithms
- Neighborhood methods
 - K-nearest neighbors

Frequent Patterns and Association Rule Mining

This part are mostly based on Prof. Jiawei Han's book and lectures

http://hanj.cs.illinois.edu/bk3/bk3_slidesindex.htm

<https://wiki.cites.illinois.edu/wiki/display/cs512/Lectures>

REVIEW

A DM Use Case: Frequent Item Set Mining



WRAPPING PAPER	0.99
INSTANT COFFEE GOLD	1.99
INSTANT COFFEE GOLD	1.99
ORANGE JUICE 1.5L	0.79
ORANGE JUICE 1.5L	0.79
RICE CRACKERS SALT	0.29
RICE CRACKERS SALT	0.29
PLAIN MARGARINE	0.44
GARDEN GLOVES	1.49
FREE RANGE EGGS	1.05
ASSORTED MUESLI	1.49
COOKIES	1.05
MACARONI	0.42
BUTTERMILK DESSERT	0.29
BUTTERMILK DESSERT	0.29
BUTTERMILK DESSERT	0.29
BUTTERMILK DESSERT	0.29

TOTAL 14.23
CASH 20.00
CHANGE 5.77

THANK YOU AND GOODBYE

Some intuitive patterns:

{milk, bread, butter}
{onion, potatoes, beef}

Some non-intuitive ones:

{diaper, beer}

REVIEW

A DM Use Case: Association Rule Mining



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TOTAL 14.23
CASH 20.00
CHANGE 5.77

THANK YOU AND GOODBYE

Some intuitive patterns:

$\{\text{milk, bread}\} \Rightarrow \{\text{butter}\}$
 $\{\text{onion, potatoes}\} \Rightarrow \{\text{burger}\}$

Some non-intuitive ones:

$\{\text{diaper}\} \Rightarrow \{\text{beer}\}$

Frequent Pattern and Association Rules

- **Frequent pattern**: a pattern (a set of items, subsequences, substructures, etc.) that occurs frequently in a data set
- **Association rule**:
 - Let $I = \{i_1, i_2, \dots, i_m\}$ be a set of m items
 - Let $T = \{t_1, t_2, \dots, t_n\}$ be a set of transactions that each $t_i \subseteq I$
 - An association rule is a relation as
$$X \rightarrow Y, \text{ where } X, Y \subset I \text{ and } X \cap Y = \emptyset$$
 - Here X and Y are itemsets, could be regarded as patterns
- First proposed by Agrawal, Imielinski, and Swami in the context of **frequent itemsets** and **association rule mining**
 - R. Agrawal, T. Imielinski, and A. Swami. Mining association rules between sets of items in large databases. SIGMOD'93

Frequent Pattern and Association Rules

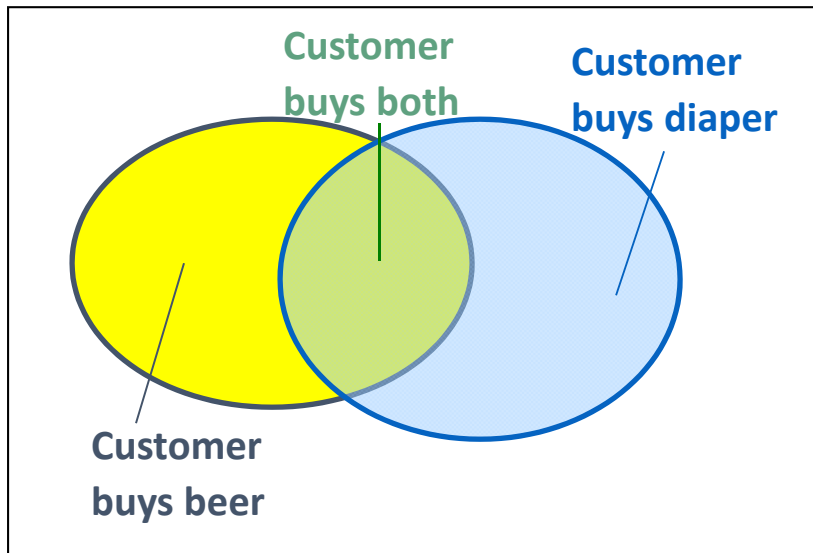
- Motivation: Finding inherent regularities in data
 - What products were often purchased together?— Beer and diapers?!
 - What are the subsequent purchases after buying a PC?
 - What kinds of DNA are sensitive to this new drug?
 - Can we automatically classify web documents?
- Applications
 - Basket data analysis, cross-marketing, catalog design, sale campaign analysis, Web log (click stream) analysis, and DNA sequence analysis.

Why Is Freq. Pattern Mining Important?

- Freq. pattern: An intrinsic and important property of datasets
- Foundation for many essential data mining tasks
 - Association, correlation, and causality analysis
 - Sequential, structural (e.g., sub-graph) patterns
 - Pattern analysis in spatiotemporal, multimedia, time-series, and stream data
 - Classification: discriminative, frequent pattern analysis
 - Cluster analysis: frequent pattern-based clustering
 - Data warehousing: iceberg cube and cube-gradient
 - Semantic data compression: fascicles
 - Broad applications

Basic Concepts: Frequent Patterns

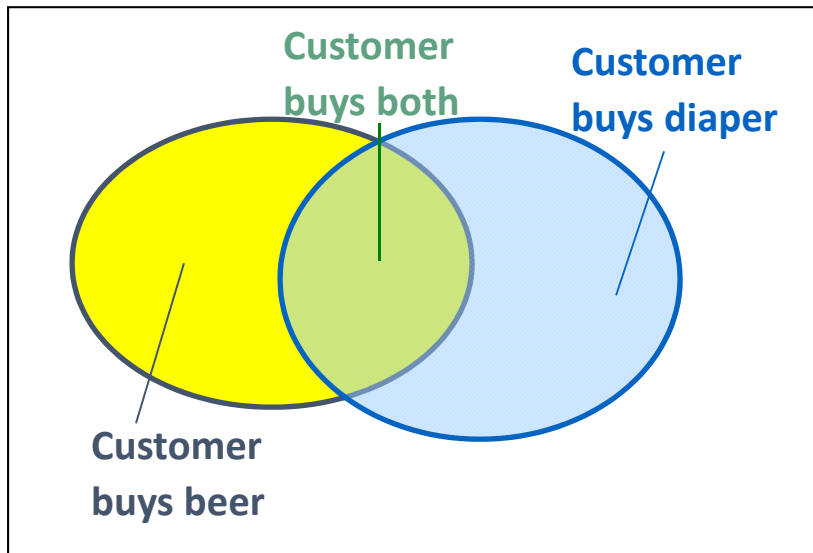
Tid	Items bought
1	Beer, Nuts, Diaper
2	Beer, Coffee, Diaper
3	Beer, Diaper, Eggs
4	Nuts, Eggs, Milk
5	Nuts, Coffee, Diaper, Eggs, Milk



- **itemset**: A set of one or more items
- **k-itemset** $X = \{x_1, \dots, x_k\}$
- **(absolute) support**, or, support count of X : Frequency or occurrence of an itemset X
- **(relative) support**, s , is the fraction of transactions that contain X (i.e., the probability that a transaction contains X)
- An itemset X is **frequent** if X 's support is no less than a **minsup** threshold

Basic Concepts: Association Rules

Tid	Items bought
1	Beer, Nuts, Diaper
2	Beer, Coffee, Diaper
3	Beer, Diaper, Eggs
4	Nuts, Eggs, Milk
5	Nuts, Coffee, Diaper, Eggs, Milk



- Find all the rules $X \rightarrow Y$ with minimum support and confidence

- support, s , probability that a transaction contains $X \cup Y$

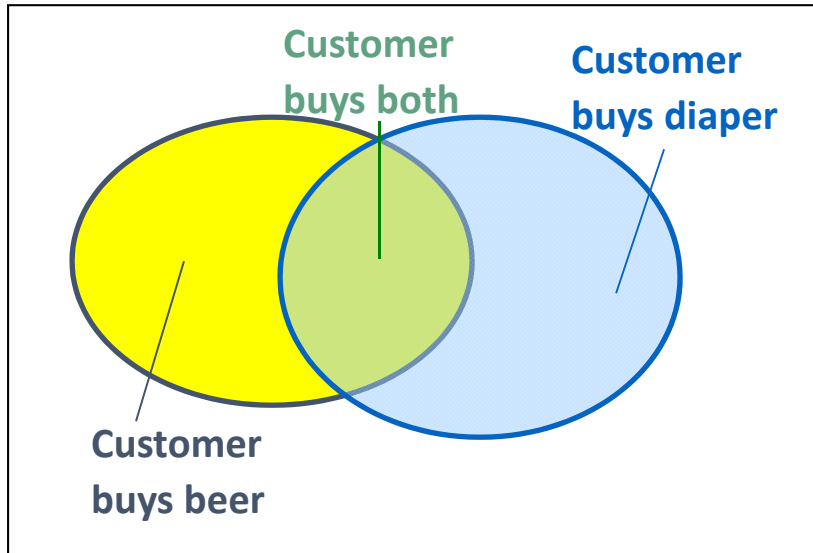
$$s = \frac{\#\{t, (X \cup Y) \subset t\}}{n}$$

- confidence, c , conditional probability that a transaction having X also contains Y

$$c = \frac{\#\{t, (X \cup Y) \subset t\}}{\#\{t, X \subset t\}}$$

Basic Concepts: Association Rules

Tid	Items bought
1	Beer, Nuts, Diaper
2	Beer, Coffee, Diaper
3	Beer, Diaper, Eggs
4	Nuts, Eggs, Milk
5	Nuts, Coffee, Diaper, Eggs, Milk



- Set the minimum thresholds
 - $minsup = 50\%$
 - $minconf = 50\%$
- Frequent Patterns:
 - Beer:3, Nuts:3, Diaper:4, Eggs:3
 - {Beer, Diaper}:3
- Association rules: (many more!)

	<i>sup</i>	<i>conf</i>
• Beer \rightarrow Diaper	(60%,	100%)
• Diaper \rightarrow Beer	(60%,	75%)
• Nuts \rightarrow Diaper	(60%,	100%)
• Diaper \rightarrow Nuts	(80%,	50%)
• ...		

Closed Patterns and Max-Patterns

- A long pattern contains a combinatorial number of sub-patterns, e.g., $\{i_1, \dots, i_{100}\}$ contains $\binom{100}{1} + \binom{100}{2} + \dots + \binom{100}{100} = 2^{100} - 1 = 1.27 \times 10^{30}$ sub-patterns!
- Solution: Mine **closed patterns** and **max-patterns** instead
- An itemset X is **closed** if X is frequent and there exists no super-pattern $Y \supset X$, with the same support as X
 - proposed by Pasquier, et al. @ ICDT'99
- An itemset X is a **max-pattern** if X is frequent and there exists no frequent super-pattern $Y \supset X$
 - proposed by Bayardo @ SIGMOD'98
- Closed pattern is a lossless compression of freq. patterns
 - Reducing the # of patterns and rules

Closed Patterns and Max-Patterns

- Exercise. $DB = \{\langle i_1, \dots, i_{100} \rangle, \langle i_1, \dots, i_{50} \rangle\}$
 - $\text{min_sup} = 1$.
- What is the set of **closed itemset**?
 - $\langle a_1, \dots, a_{100} \rangle: 1$
 - $\langle a_1, \dots, a_{50} \rangle: 2$
- What is the set of **max-pattern**?
 - $\langle a_1, \dots, a_{100} \rangle: 1$
- What is the set of **all patterns**?
 - !!

The Downward Closure Property and Scalable Mining Methods

- The downward closure property of frequent patterns
 - Any subset of a frequent itemset must be frequent
 - If {beer, diaper, nuts} is frequent, so is {beer, diaper}
 - i.e., every transaction having {beer, diaper, nuts} also contains {beer, diaper}
- Scalable mining methods: Three major approaches
 - Apriori
 - R. Agrawal and R. Srikant. Fast algorithms for mining association rules. VLDB'94
 - Frequent pattern growth (FP-growth)
 - J. Han, J. Pei, and Y. Yin. Mining frequent patterns without candidate generation. SIGMOD'00

Scalable Frequent Itemset Mining Methods

- **Apriori: A Candidate Generation-and-Test Approach**

R. Agrawal and R. Srikant. Fast algorithms for mining association rules. VLDB'94

- **FPGrowth: A Frequent Pattern-Growth Approach without candidate generation**

J. Han, J. Pei, and Y. Yin. Mining frequent patterns without candidate generation. SIGMOD'00

Apriori: A Candidate Generation & Test Approach

- Apriori pruning principle: If there is any itemset which is infrequent, its superset should not be generated/tested!
- Method:
 - Initially, scan data once to get frequent 1-itemset
 - Generate length $(k+1)$ -sized candidate itemsets from frequent k -itemsets
 - Test the candidates against data
 - Terminate when no frequent or candidate set can be generated

The Apriori Algorithm—An Example

$Sup_{min} = 2$

Database

Tid	Items
10	A, C, D
20	B, C, E
30	A, B, C, E
40	B, E

C_1
1st scan

Itemset	sup
{A}	2
{B}	3
{C}	3
{D}	1
{E}	3

L_1

Itemset	sup
{A}	2
{B}	3
{C}	3
{E}	3

L_2

Itemset	sup
{A, C}	2
{B, C}	2
{B, E}	3
{C, E}	2

C_2

Itemset	sup
{A, B}	1
{A, C}	2
{A, E}	1
{B, C}	2
{B, E}	3
{C, E}	2

2nd scan

C_2

Itemset
{A, B}
{A, C}
{A, E}
{B, C}
{B, E}
{C, E}

C_3

Itemset
{B, C, E}

3rd scan

L_3

Itemset	sup
{B, C, E}	2



The Apriori Algorithm (Pseudo-Code)

C_k : Candidate itemset of size k

L_k : frequent itemset of size k

$L_1 = \{\text{frequent items}\};$

for ($k = 1; L_k \neq \emptyset; k++$) **do**

$C_{k+1} = \text{candidates generated from } L_k;$

for each transaction t in database **do**

increment the count of all candidates in C_{k+1} that are contained
in t

end

$L_{k+1} = \text{candidates in } C_{k+1} \text{ with min_support}$

end

return $\bigcup_k L_k;$

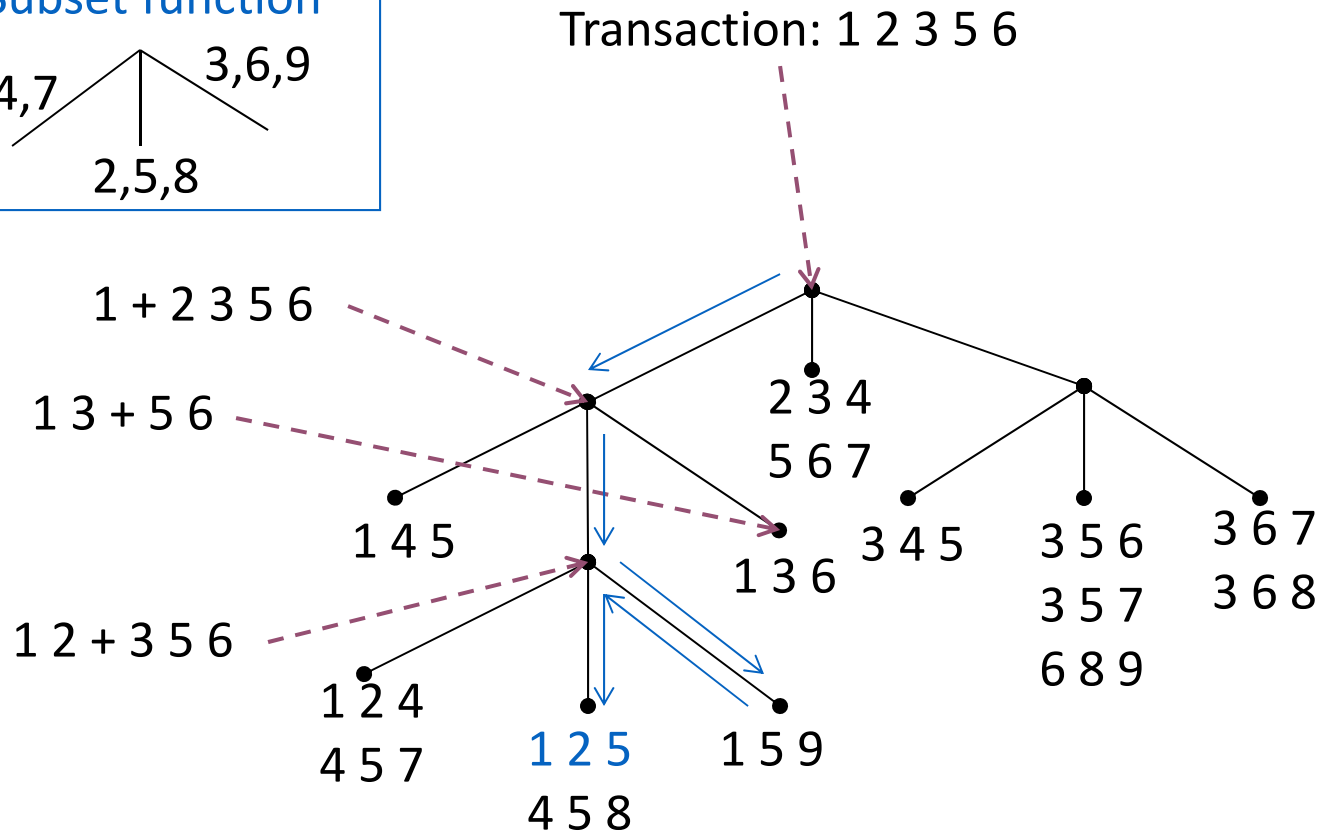
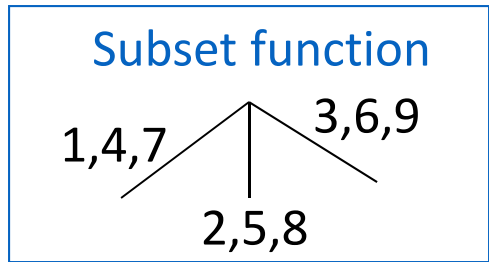
Implementation of Apriori

- How to generate candidates?
 - Step 1: self-joining L_k
 - Step 2: pruning
- Example of candidate generation
 - $L_3 = \{abc, abd, acd, ace, bcd\}$
 - Self-joining: $L_3 \times L_3$
 - $abcd$ from abc and abd
 - $acde$ from acd and ace
 - Pruning:
 - $acde$ is removed because ade is not in L_3
 - $C_4 = \{abcd\}$

How to Count Supports of Candidates?

- Why counting supports of candidates 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

Counting Supports of Candidates Using Hash Tree



Scalable Frequent Itemset Mining Methods

- **Apriori: A Candidate Generation-and-Test Approach**

R. Agrawal and R. Srikant. Fast algorithms for mining association rules. VLDB'94

- **FPGrowth: A Frequent Pattern-Growth Approach without candidate generation**

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Construct FP-tree from a Transaction Database

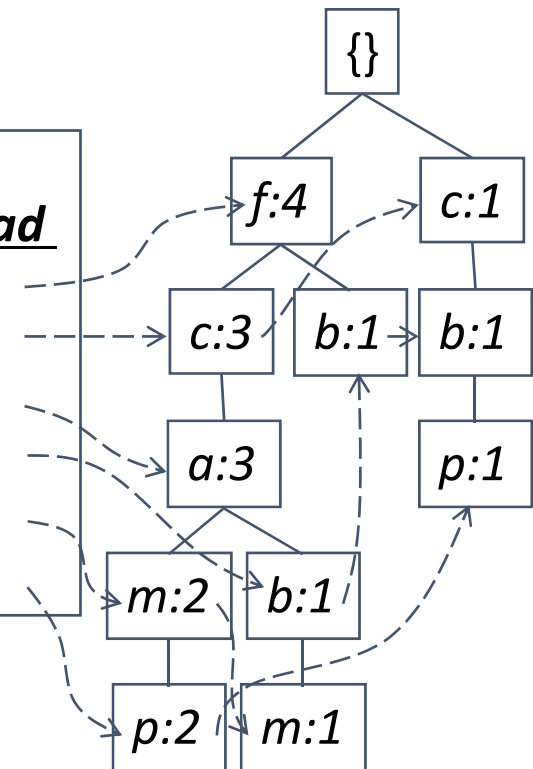
<i>TID</i>	<i>Items bought</i>	<i>(ordered) frequent items</i>
100	{f, a, c, d, g, i, m, p}	{f, c, a, m, p}
200	{a, b, c, f, l, m, o}	{f, c, a, b, m}
300	{b, f, h, j, o, w}	{f, b}
400	{b, c, k, s, p}	{c, b, p}
500	{a, f, c, e, l, p, m, n}	{f, c, a, m, p}

min_support = 3

1. Scan DB once, find frequent 1-itemset (single item pattern)
2. Sort frequent items in frequency descending order, f-list
3. Scan DB again, construct FP-tree

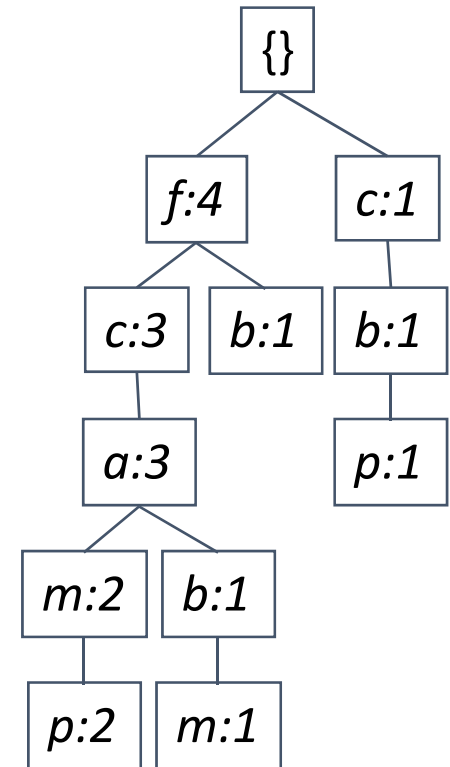
Header Table	
<u><i>Item frequency head</i></u>	
<i>f</i>	4
<i>c</i>	4
<i>a</i>	3
<i>b</i>	3
<i>m</i>	3
<i>p</i>	3

F-list = f-c-a-b-m-p



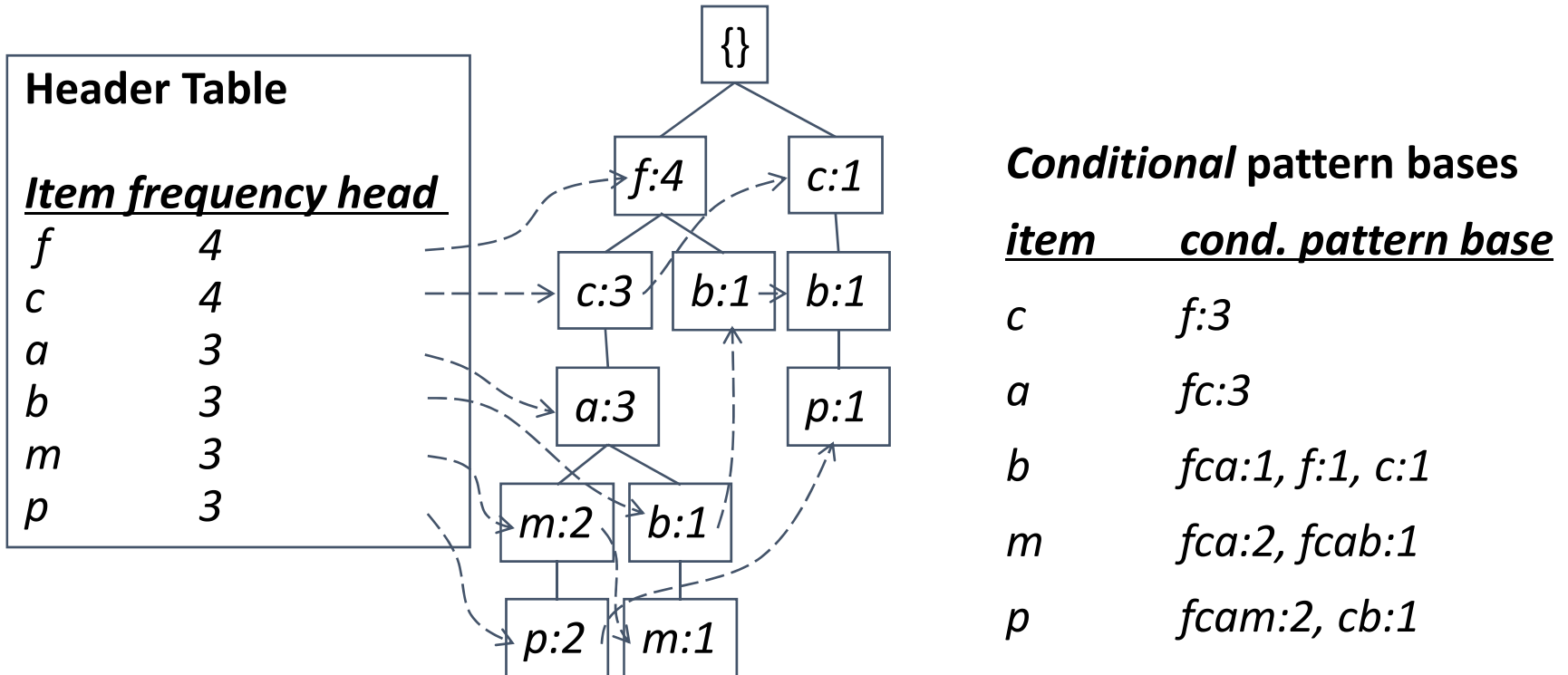
Partition Patterns and Databases

- Frequent patterns can be partitioned into subsets according to f-list
 - F-list = $f-c-a-b-m-p$
 - Patterns containing p
 - Patterns having m but no p
 - Patterns having b but no m nor p
 - ...
 - Patterns having c but no a nor b, m, p
 - Pattern f
- Completeness and non-redundancy



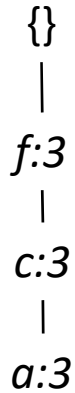
Find Patterns Having P From P-conditional Database

- Starting at the frequent item header table in the FP-tree
- Traverse the FP-tree by following the link of each frequent item p
- Accumulate all of *transformed prefix paths* of item p to form p 's conditional pattern base



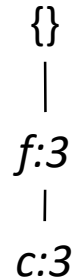
Recursion: Mining Each Conditional FP-tree

Cond. pattern base of "am": (fc:3)



m-conditional FP-tree

Cond. pattern base of "cm": (f:3)



am-conditional FP-tree



cm-conditional FP-tree

Cond. pattern base of "cam": (f:3)

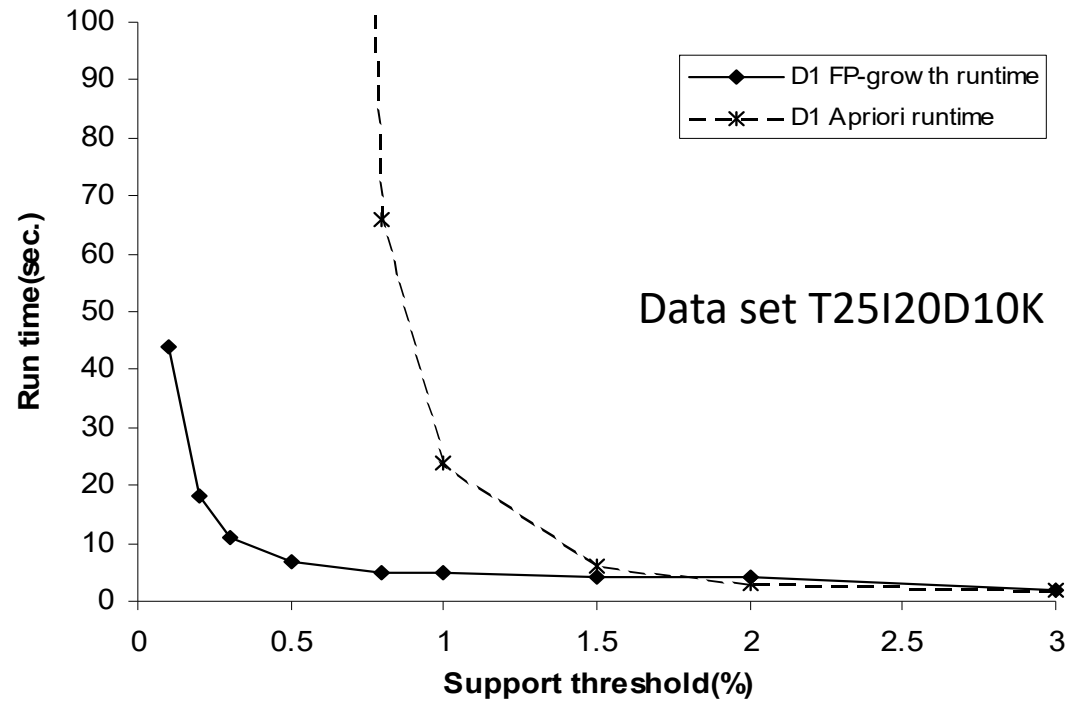


cam-conditional FP-tree

Benefits of the FP-tree Structure

- **Completeness**
 - Preserve complete information for frequent pattern mining
 - Never break a long pattern of any transaction
- **Compactness**
 - Reduce irrelevant info—infrequent items are gone
 - Items in frequency descending order: the more frequently occurring, the more likely to be shared
 - Never be larger than the original database

Performance of FPGrowth in Large Datasets



FP-Growth vs. Apriori

Advantages of the Pattern Growth Approach

- Divide-and-conquer
 - Decompose both the mining task and DB according to the frequent patterns obtained so far
 - Lead to focused search of smaller databases
- Other factors
 - No candidate generation, no candidate test
 - Compressed database: FP-tree structure
 - No repeated scan of entire database
 - Basic operations: counting local frequent items and building sub FP-tree, no pattern search and matching
- A good open-source implementation and refinement of FPGrowth
 - FPGrowth+: B. Goethals and M. Zaki. An introduction to workshop on frequent itemset mining implementations. Proc. ICDM'03 Int. Workshop on Frequent Itemset Mining Implementations (FIMI'03), Melbourne, FL, Nov. 2003

Content of This Lecture

Prediction $X \Rightarrow Y$

- Frequent patterns and association rule mining
 - Apriori
 - FP-Growth algorithms
- Neighborhood methods
 - K-nearest neighbors

K Nearest Neighbor Algorithm (KNN)

- A **non-parametric** method used for data prediction
 - For each input instance x , find k closest training instances $N_k(x)$ in the feature space
 - The prediction of x is based on the average of labels of the k instances

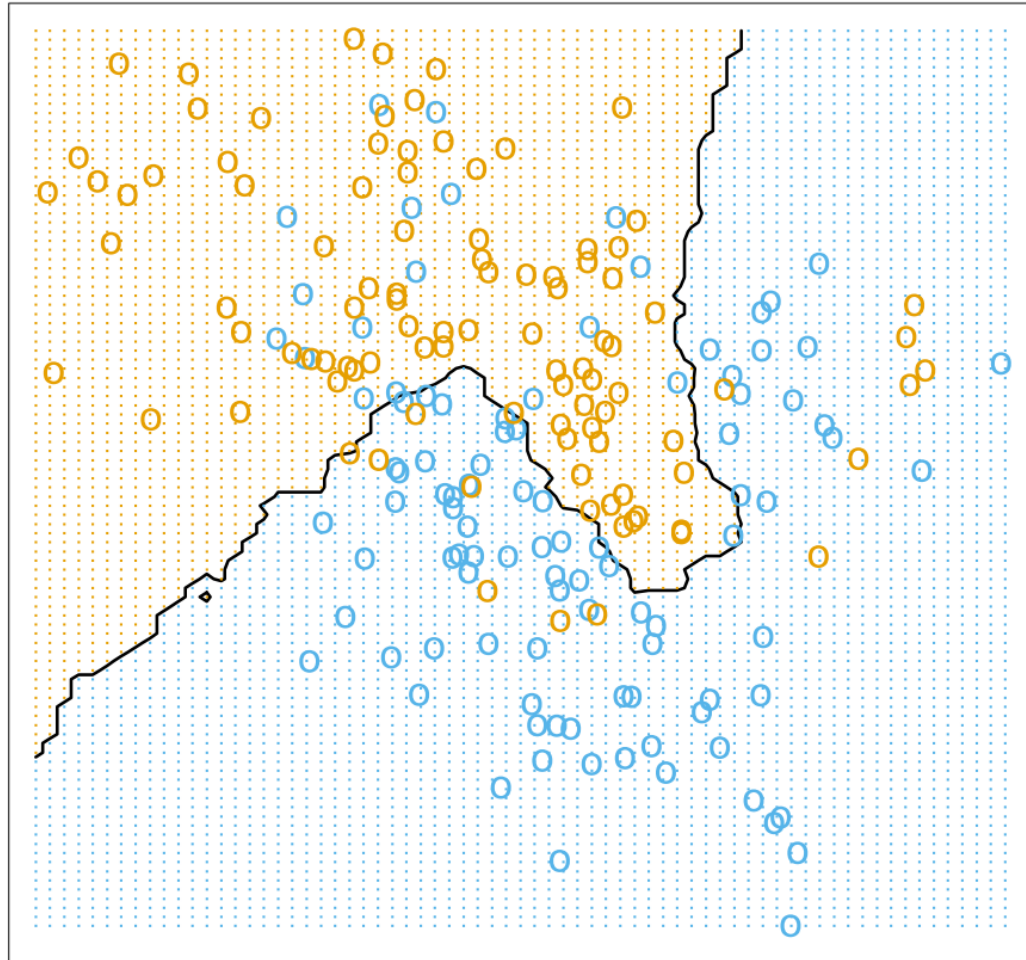
$$\hat{y}(x) = \frac{1}{k} \sum_{x_i \in N_k(x)} y_i$$

- For classification problem, it is the majority voting among neighbors

$$p(\hat{y}|x) = \frac{1}{k} \sum_{x_i \in N_k(x)} 1(y_i = \hat{y})$$

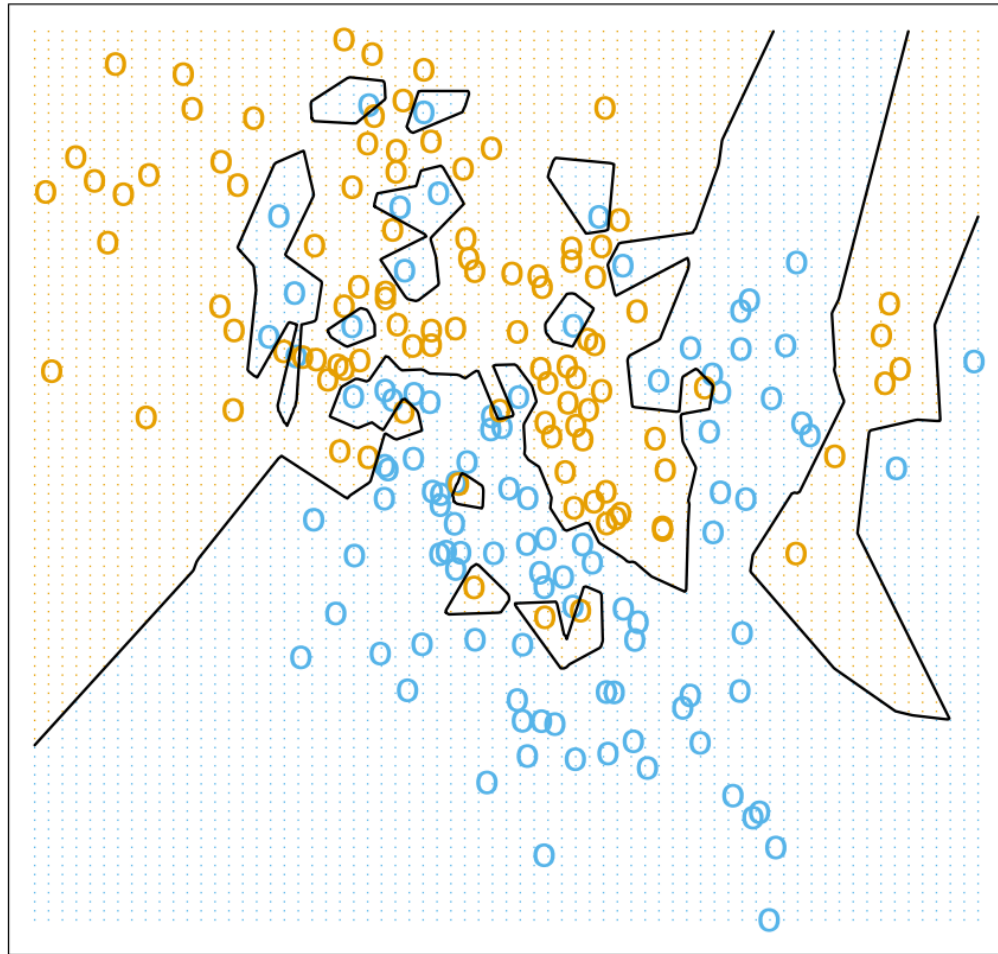
kNN Example

15-nearest neighbor



kNN Example

1-nearest neighbor



K Nearest Neighbor Algorithm (KNN)

- Generalized version
 - Define similarity function $s(x, x_i)$ between the input instance x and its neighbor x_i
 - Then the prediction is based on the weighted average of the neighbor labels based on the similarities

$$\hat{y}(x) = \frac{\sum_{x_i \in N_k(x)} s(x, x_i) y_i}{\sum_{x_i \in N_k(x)} s(x, x_i)}$$

Non-Parametric kNN

- No parameter to learn
 - In fact, there are N parameters: each instance is a parameter
 - There are N/k effective parameters
 - Intuition: if the neighborhoods are non-overlapping, there would be N/k neighborhoods, each of which fits one parameter
- Hyperparameter k
 - We cannot use sum-of-squared error on the training set as a criterion for picking k , since $k=1$ is always the best
 - Tune k on validation set

Efficiency Concerns

- It is often time consuming to find the k nearest neighbors
 - A naive solution needs to go through all data instances for each prediction
- Some practical solutions
 - Build inverse index (from feature to instance). We shall get back to this later in Search Engine lecture
 - Parallelized computing (e.g., with GPU parallelization)
 - Pre-calculation with some candidate instances
 - With triangle inequality
 - Learning hashing code
 - Approximation methods

Further Reading

- Xindong Wu et al. Top 10 algorithms in data mining. 2008.

<http://www.cs.uvm.edu/~icdm/algorithms/10Algorithms-08.pdf>

- C4.5, k-Means, SVM, Apriori, EM, PageRank, AdaBoost, kNN, Naïve Bayes, CART