### Data Warehousing 資料倉儲

## Data Cube Computation and Data Generation

1001DW06 MI4

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### **Syllabus**

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內容(Subject/Topics)
     日期
週次
   100/09/06
              Introduction to Data Warehousing
   100/09/13
              Data Warehousing, Data Mining,
              and Business Intelligence
   100/09/20
3
              Data Preprocessing:
               Integration and the ETL process
   100/09/27
              Data Warehouse and OLAP Technology
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              Data Cube Computation and Data Generation
6
   100/10/18
              Data Cube Computation and Data Generation
   100/10/25
8
              Project Proposal
   100/11/01 期中考試週
9
```

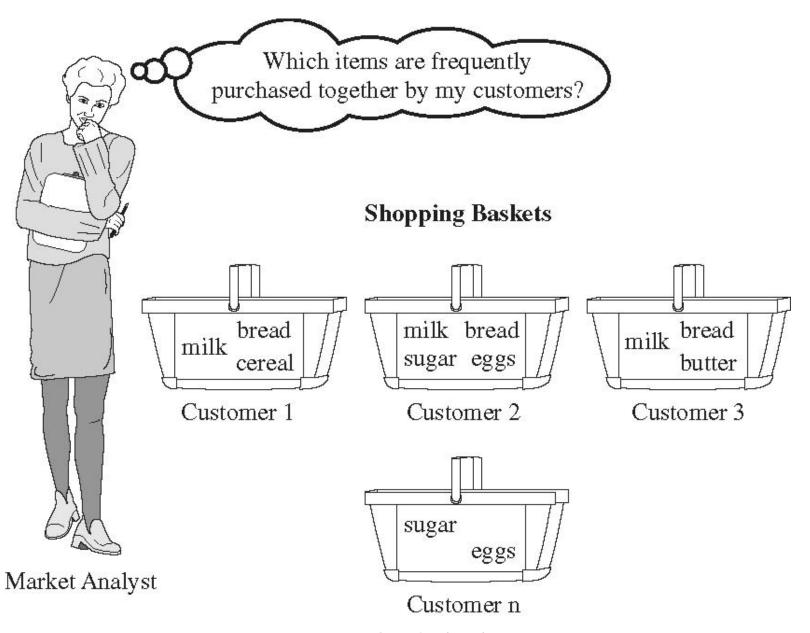
### **Syllabus**

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內容 (Subject/Topics)
      日期
週次
    100/11/08
               Association Analysis
10
    100/11/15
               Classification and Prediction
11
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               Text Mining and Web Mining
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```

# Association Analysis: Mining Frequent Patterns, Association and Correlations

- Association Analysis
- Mining Frequent Patterns
- Association and Correlations
- Apriori Algorithm
- Mining Multilevel Association Rules

### **Market Basket Analysis**



### **Association Rule Mining**

Raw Transaction Data		(	One-item Itemsets		Two-item Itemsets		Three-item Itemsets		
Transaction No	SKUs (Item No)		Itemset (SKUs)	Support	Itemset (SKUs)	Support		Itemset (SKUs)	Support
1	1, 2, 3, 4		1	3	1, 2	3		1, 2, 4	3
1	2, 3, 4		2	6	1, 3	2		2, 3, 4	3
1	2, 3		3	4	1, 4	3	•		
1	1, 2, 4		4	5	2, 3	4			
1	1, 2, 3, 4				2, 4	5			
1	2, 4				3, 4	3			

### What Is Frequent Pattern Analysis?

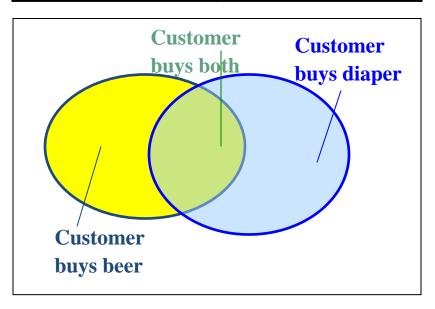
- Frequent pattern: a pattern (a set of items, subsequences, substructures, etc.) that occurs frequently in a data set
- First proposed by Agrawal, Imielinski, and Swami [AIS93] in the context of frequent itemsets and association rule mining
- Motivation: Finding inherent regularities in data
  - What 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?

- Discloses an intrinsic and important property of data sets
- Forms the 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: associative classification
  - Cluster analysis: frequent pattern-based clustering
  - Data warehousing: iceberg cube and cube-gradient
  - Semantic data compression: fascicles
  - Broad applications

### Basic Concepts: Frequent Patterns and Association Rules

Transaction-id	Items bought
10	A, B, D
20	A, C, D
30	A, D, E
40	B, E, F
50	B, C, D, E, F



- Itemset  $X = \{x_1, ..., x_k\}$
- Find all the rules X → Y with minimum support and confidence
  - support, s, probability that a transaction contains X ∪ Y
  - confidence, c, conditional probability that a transaction having X also contains Y

Let  $sup_{min} = 50\%$ ,  $conf_{min} = 50\%$ Freq. Pat.: {A:3, B:3, D:4, E:3, AD:3} Association rules:

$$A \rightarrow D$$
 (60%, 100%)  $D \rightarrow A$  (60%, 75%)

 $A \to D$  (support = 3/5 = 60%, confidence = 3/3 = 100%)  $D \to A$  (support = 3/5 = 60%, confidence = 3/4 = 75%)

### Market basket analysis

### Example

— Which groups or sets of items are customers likely to purchase on a given trip to the store?

#### Association Rule

- Computer -> antivirus\_software
  [support = 2%; confidence = 60%]
  - A support of 2% means that 2% of all the transactions under analysis show that computer and antivirus software are purchased together.
  - A confidence of 60% means that 60% of the customers who purchased a computer also bought the software.

### **Association rules**

- Association rules are considered interesting if they satisfy both
  - a minimum support threshold and
  - a minimum confidence threshold.

# Frequent Itemsets, Closed Itemsets, and Association Rules

Let  $I = \{I_1, I_2, ..., I_m\}$  be a set of items. Let D, the task-relevant data, be a set of database transactions where each transaction T is a set of items such that  $T \subseteq I$ . Each transaction is associated with an identifier, called TID. Let A be a set of items. A transaction T is said to contain A if and only if  $A \subseteq T$ . An association rule is an implication of the form  $A \Rightarrow B$ , where  $A \subset I$ ,  $B \subset I$ , and  $A \cap B = \emptyset$ . The rule  $A \Rightarrow B$  holds in the transaction set D with support S, where S is the percentage of transactions in S that contain S is the union of sets S and S or say, both S and S is taken to be the probability, S and S is the percentage of transactions in S that also contain S is taken to be the conditional probability, S is that is,

Support 
$$(A \rightarrow B) = P(A \cup B)$$
  
Confidence  $(A \rightarrow B) = P(B|A)$ 

### Support $(A \rightarrow B) = P(A \cup B)$ Confidence $(A \rightarrow B) = P(B \mid A)$

- The notation  $P(A \cup B)$  indicates the probability that a transaction contains the union of set A and set B
  - (i.e., it contains every item in A and in B).
- This should not be confused with P(A or B), which indicates the probability that a transaction contains either A or B.

- Rules that satisfy both a minimum support threshold (min\_sup) and a minimum confidence threshold (min\_conf) are called strong.
- By convention, we write support and confidence values so as to occur between 0% and 100%, rather than 0 to 1.0.

- itemset
  - A set of items is referred to as an itemset.
- K-itemset
  - An itemset that contains k items is a k-itemset.
- Example:
  - The set {computer, antivirus software} is a 2-itemset.

# Absolute Support and Relative Support

- Absolute Support
  - The occurrence frequency of an itemset is the number of transactions that contain the itemset
    - frequency, support count, or count of the itemset
  - Ex: 3
- Relative support
  - Ex: 60%

- If the relative support of an itemset *I satisfies* a prespecified minimum support threshold, then *I is a* frequent itemset.
  - i.e., the absolute support of I satisfies the corresponding minimum support count threshold
- The set of frequent k-itemsets is commonly denoted by L<sub>K</sub>

$$confidence(A \Rightarrow B) = P(B|A) = \frac{support(A \cup B)}{support(A)} = \frac{support\_count(A \cup B)}{support\_count(A)}$$

- the confidence of rule  $A \rightarrow B$  can be easily derived from the support counts of A and  $A \cup B$ .
- once the support counts of A, B, and A ∪ B are found, it is straightforward to derive the corresponding association rules A →B and B →A and check whether they are strong.
- Thus the problem of mining association rules can be reduced to that of mining frequent itemsets.

### Association rule mining: Two-step process

#### 1. Find all frequent itemsets

- By definition, each of these itemsets will occur at least as frequently as a predetermined minimum support count, min\_sup.
- 2. Generate strong association rules from the frequent itemsets
  - By definition, these rules must satisfy minimum support and minimum confidence.

# Closed frequent itemsets and maximal frequent itemsets

 Suppose that a transaction database has only two transactions:

```
-\{(a1, a2, ..., a100); (a1, a2, ..., a50)\}
```

- Let the minimum support count threshold be min\_sup=1.
- We find two closed frequent itemsets and their support counts, that is,

```
- C = \{\{a1, a2, ..., a100\}: 1; \{a1, a2, ..., a50\}: 2\}
```

There is one maximal frequent itemset:

```
-M = \{\{a1, a2, ..., a100\}: 1\}
```

 (We cannot include {a1, a2,..., a50} as a maximal frequent itemset because it has a frequent super-set, {a1, a2, ..., a100})

### **Frequent Pattern Mining**

- Based on the completeness of patterns to be mined
- Based on the levels of abstraction involved in the rule set
- Based on the number of data dimensions involved in the rule
- Based on the types of values handled in the rule
- Based on the kinds of rules to be mined
- Based on the kinds of patterns to be mined

# Based on the *levels of abstraction* involved in the rule set

- $buys(X, "computer")) \rightarrow buys(X, "HP printer")$
- buys(X, "laptop computer"))  $\rightarrow$  buys(X, "HP printer")

# Based on the number of data dimensions involved in the rule

- Single-dimensional association rule
  - buys(X, "computer"))  $\rightarrow$  buys(X, "antivirus software")
- Multidimensional association rule
  - age(X, "30,...,39") ^ income (X, "42K,...,48K")) → buys (X, "high resolution TV")

# Efficient and Scalable Frequent Itemset Mining Methods

- The Apriori Algorithm
  - Finding Frequent Itemsets Using Candidate
     Generation

- Apriori is a seminal algorithm proposed by R. Agrawal and R. Srikant in 1994 for mining frequent itemsets for Boolean association rules.
- The name of the algorithm is based on the fact that the algorithm uses prior knowledge of frequent itemset properties, as we shall see following.

- Apriori employs an iterative approach known as a level-wise search, where k-itemsets are used to explore (k+1)-itemsets.
- First, the set of frequent 1-itemsets is found by scanning the database to accumulate the count for each item, and collecting those items that satisfy minimum support. The resulting set is denoted  $L_1$ .
- Next,  $L_1$  is used to find  $L_2$ , the set of frequent 2-itemsets, which is used to find  $L_3$ , and so on, until no more frequent k-itemsets can be found.
- The finding of each  $L_k$  requires one full scan of the database.

- To improve the efficiency of the level-wise generation of frequent itemsets, an important property called the Apriori property.
- Apriori property
  - All nonempty subsets of a frequent itemset must also be frequent.

- How is the Apriori property used in the algorithm?
  - How  $L_{k-1}$  is used to find  $L_k$  for  $k \ge 2$ .
  - A two-step process is followed, consisting of join and prune actions.

# Apriori property used in algorithm 1. The join step

1. The join step: To find  $L_k$ , a set of candidate k-itemsets is generated by joining  $L_{k-1}$  with itself. This set of candidates is denoted  $C_k$ . Let  $l_1$  and  $l_2$  be itemsets in  $L_{k-1}$ . The notation  $l_i[j]$  refers to the jth item in  $l_i$  (e.g.,  $l_1[k-2]$  refers to the second to the last item in  $l_1$ ). By convention, Apriori assumes that items within a transaction or itemset are sorted in lexicographic order. For the (k-1)-itemset,  $l_i$ , this means that the items are sorted such that  $l_i[1] < l_i[2] < \ldots < l_i[k-1]$ . The join,  $L_{k-1} \bowtie L_{k-1}$ , is performed, where members of  $L_{k-1}$  are joinable if their first (k-2) items are in common. That is, members  $l_1$  and  $l_2$  of  $l_2$  are joined if  $(l_1[1] = l_2[1]) \land (l_1[2] = l_2[2]) \land \ldots \land (l_1[k-2] = l_2[k-2]) \land (l_1[k-1] < l_2[k-1])$ . The condition  $l_1[k-1] < l_2[k-1]$  simply ensures that no duplicates are generated. The resulting itemset formed by joining  $l_1$  and  $l_2$  is  $l_1[1], l_1[2], \ldots, l_1[k-2], l_1[k-1], l_2[k-1]$ .

# Apriori property used in algorithm 2. The prune step

2. The prune step:  $C_k$  is a superset of  $L_k$ , that is, its members may or may not be frequent, but all of the frequent k-itemsets are included in  $C_k$ . A scan of the database to determine the count of each candidate in  $C_k$  would result in the determination of  $L_k$  (i.e., all candidates having a count no less than the minimum support count are frequent by definition, and therefore belong to  $L_k$ ).  $C_k$ , however, can be huge, and so this could involve heavy computation. To reduce the size of  $C_k$ , the Apriori property is used as follows. Any (k-1)-itemset that is not frequent cannot be a subset of a frequent k-itemset. Hence, if any (k-1)-subset of a candidate k-itemset is not in  $L_{k-1}$ , then the candidate cannot be frequent either and so can be removed from  $C_k$ . This subset testing can be done quickly by maintaining a hash tree of all frequent itemsets.

### Transactional data for an AllElectronics branch

TID	List of item_IDs
T100	11, 12, 15
T200	I2, I4
T300	I2, I3
T400	I1, I2, I4
T500	I1, I3
T600	12, 13
T700	I1, I3
T800	11, 12, 13, 15
T900	I1, I2, I3

### **Example: Apriori**

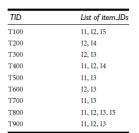
- Let's look at a concrete example, based on the AllElectronics transaction database, D.
- There are nine transactions in this database, that is, |D| = 9.
- Apriori algorithm for finding frequent itemsets

in D

TID	List of item_IDs
T100	11, 12, 15
T200	12, 14
T300	12, 13
T400	11, 12, 14
T500	I1, I3
T600	12, 13
T700	11, 13
T800	11, 12, 13, 15
T900	11, 12, 13

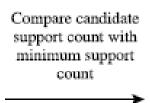
#### **Example: Apriori Algorithm**

Generation of candidate itemsets and frequent itemsets, where the minimum support count is 2.

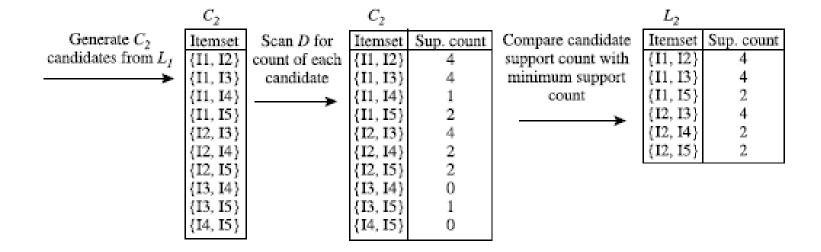


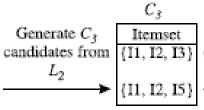


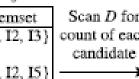
$-\iota_I$	
Itemset	Sup. count
{I1}	6
{12}	7
{13}	6
{I4}	2
{I5}	2



27	
Itemset	Sup. count
$\{I1\}$	6
<b>{I2}</b>	7
<b>{I3}</b>	6
{I4}	2
{I5}	2







	$c_3$	
Œ	Itemset	Sup. count
ch	{I1, I2, I3}	2
*	$\{I1, I2, I5\}$	2
Į.		l l

minimum support count	Compare candidate support count with	
		•

	$L_3$	-
	Itemset	Sup. count
	{I1, I2, I3}	2
+	{11, 12, 15}	2

#### TID List of item\_IDs T100 11, 12, 15 T200 I2, I4 T300 I2, I3 T400 11, 12, 14 T500 I1, I3 T600 I2, I3 I1, I3 T700 T800 11, 12, 13, 15 T900 11, 12, 13

### Example: Apriori Algorithm $C_1 \rightarrow L_1$

Scan D for
count of each
candidate
<b></b>

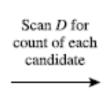
$C_I$	
Itemset	Sup. count
{I1}	6
<b>{I2}</b>	7
{13}	6
{ <b>I</b> 4}	2
{I5}	2

Compare candidate support count with minimum support count

Itemset	Sup. count
{I1}	6
{I2}	7
{I3}	6
$\{I4\}$	2
{I5}	2

 $L_I$ 

TID	List of item_IDs
T100	11, 12, 15
T200	12, 14
T300	12, 13
T400	11, 12, 14
T500	I1, I3
T600	12, 13
T700	I1, I3
T800	11, 12, 13, 15
T900	11, 12, 13



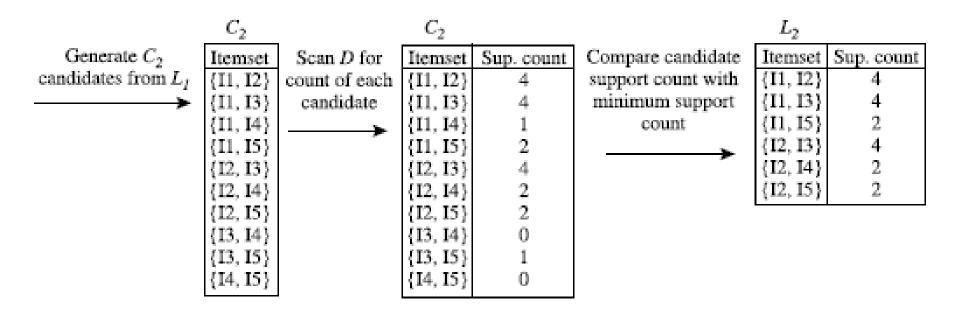
$c_I$	
Itemset	Sup. count
{I1}	6
{I2}	7
{I3}	6
{I4}	2
{15}	2

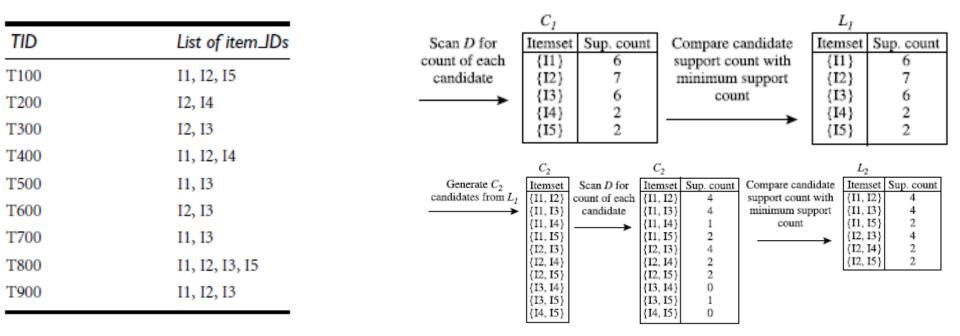
Compare candidate support count with minimum support count

-1	
Itemset	Sup. count
$\{I1\}$	6
{I2}	7
{I3}	6
{I4}	2
{I5}	2
	1

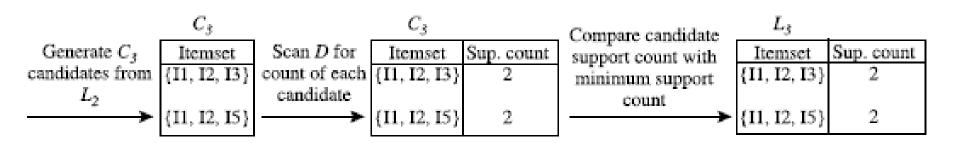
L.,

### Example: Apriori Algorithm $C_2 \rightarrow L_2$





### Example: Apriori Algorithm $C_3 \rightarrow L_3$

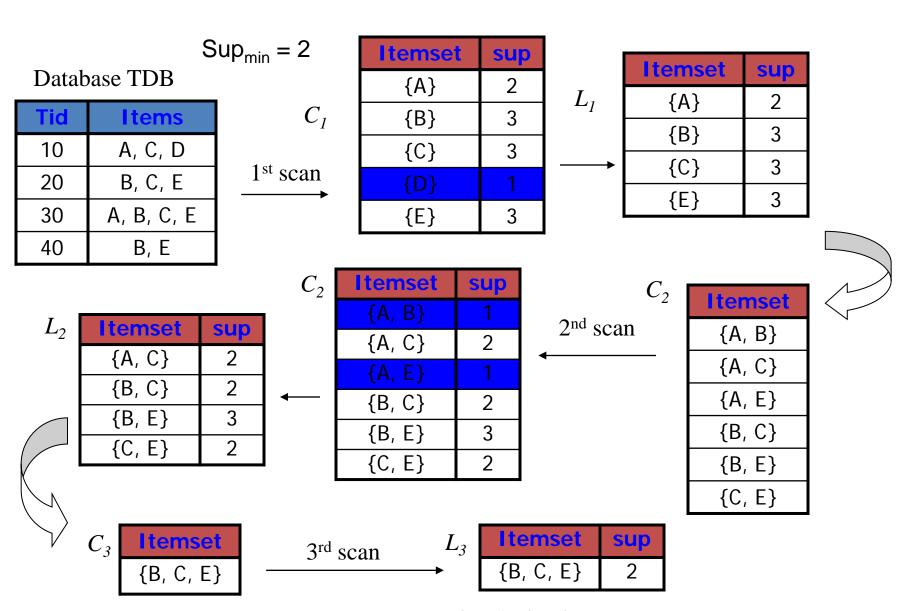


## The Apriori algorithm for discovering frequent itemsets for mining Boolean association rules.

Algorithm: Apriori. Find frequent itemsets using an iterative level-wise approach based on candidate generation.

```
Input:
   D, a database of transactions;
   min_sup, the minimum support count threshold.
Output: L, frequent itemsets in D.
Method:
        L_1 = \text{find\_frequent\_1-itemsets}(D);
(1)
        for (k = 2; L_{k-1} \neq \phi; k++) {
(2)
           C_k = apriori\_gen(L_{k-1});
(3)
           for each transaction t \in D { // scan D for counts
(4)
                C_t = \text{subset}(C_k, t); // get the subsets of t that are candidates
(5)
                for each candidate c \in C_t
(6)
(7)
                     c.count++;
(8)
           L_k = \{c \in C_k | c.count \ge min\_sup\}
(9)
(10)
(11)
        return L = \bigcup_k L_k;
procedure apriori_gen(L_{k-1}:frequent (k-1)-itemsets)
        for each itemset l_1 \in L_{k-1}
(1)
           for each itemset l_2 \in L_{k-1}
(2)
                if (l_1[1] = l_2[1]) \land (l_1[2] = l_2[2]) \land ... \land (l_1[k-2] = l_2[k-2]) \land (l_1[k-1] < l_2[k-1]) then {
(3)
(4)
                     c = l_1 \bowtie l_2; // join step: generate candidates
                     if has_infrequent_subset(c, L_{k-1}) then
(5)
(6)
                          delete c; // prune step: remove unfruitful candidate
(7)
                     else add c to C_k;
(8)
(9)
        return C_k;
procedure has_infrequent_subset(c: candidate k-itemset;
           L_{k-1}: frequent (k-1)-itemsets); // use prior knowledge
(1)
        for each (k-1)-subset s of c
(2)
            if s \notin L_{k-1} then
(3)
                return TRUE;
(4)
        return FALSE;
```

#### The Apriori Algorithm—An Example



#### 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 != \emptyset; k++) do begin
   C_{k+1} = 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
  L_{k+1} = candidates in C_{k+1} with min_support
  end
return \bigcup_k L_k;
```

#### **Important Details of Apriori**

- How to generate candidates?
  - Step 1: self-joining  $L_k$
  - Step 2: pruning
- How to count supports of candidates?
- Example of Candidate-generation
  - $-L_3=\{abc, abd, acd, ace, bcd\}$
  - Self-joining:  $L_3*L_3$ 
    - abcd from abc and abd
    - acde from acd and ace
  - Pruning:
    - acde is removed because ade is not in L<sub>3</sub>
  - $-C_4=\{abcd\}$

#### **How to Generate Candidates?**

- Suppose the items in  $L_{k-1}$  are listed in an order
- Step 1: self-joining L<sub>k-1</sub> insert into C<sub>k</sub> select p.item<sub>1</sub>, p.item<sub>2</sub>, ..., p.item<sub>k-1</sub>, q.item<sub>k-1</sub> from L<sub>k-1</sub> p, L<sub>k-1</sub> q where p.item<sub>1</sub>=q.item<sub>1</sub>, ..., p.item<sub>k-2</sub>=q.item<sub>k-2</sub>, p.item<sub>k-1</sub>
- Step 2: pruning
   forall itemsets c in C<sub>k</sub> do
   forall (k-1)-subsets s of c do
   if (s is not in L<sub>k-1</sub>) then delete c from C<sub>k</sub>

## Generating Association Rules from Frequent Itemsets

$$confidence(A \Rightarrow B) = P(B|A) = \frac{support\_count(A \cup B)}{support\_count(A)}$$

- For each frequent itemset l, generate all nonempty subsets of l.
- For every nonempty subset s of l, output the rule " $s \Rightarrow (l-s)$ " if  $\frac{support\_count(l)}{support\_count(s)} \ge min\_conf$ , where  $min\_conf$  is the minimum confidence threshold.

#### **Example:**

#### Generating association rules

• frequent itemset *l* = {*l*1, *l*2, *l*5}

$I1 \wedge I2 \Rightarrow I5$ ,	confidence = 2/4 = 50%
$I1 \wedge I5 \Rightarrow I2$ ,	confidence = 2/2 = 100%
$I2 \wedge I5 \Rightarrow I1$ ,	confidence = 2/2 = 100%
$I1 \Rightarrow I2 \wedge I5$ ,	confidence = 2/6 = 33%
$I2 \Rightarrow I1 \land I5$ ,	confidence = 2/7 = 29%
$I5 \Rightarrow I1 \land I2$ ,	confidence = 2/2 = 100%

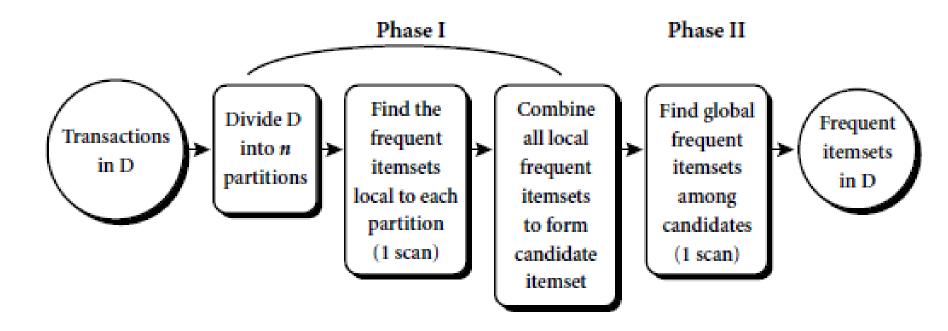
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T100	11, 12, 15
T200	12, 14
T300	12, 13
T400	11, 12, 14
T500	I1, I3
T600	12, 13
T700	I1, I3
T800	11, 12, 13, 15
T900	11, 12, 13

• If the minimum confidence threshold is, say, 70%, then only the second, third, and last rules above are output, because these are the only ones generated that are strong.

### Improving the Efficiency of Apriori

- Hash-based technique
  - Hashing itemsets into corresponding buckets
- Transaction reduction
  - reducing the number of transactions scanned in future iterations
- Partitioning
  - partitioning the data to find candidate itemsets
- Sampling
  - mining on a subset of the given data
- Dynamic itemset counting
  - adding candidate itemsets at different points during a scan

### Mining by partitioning the data



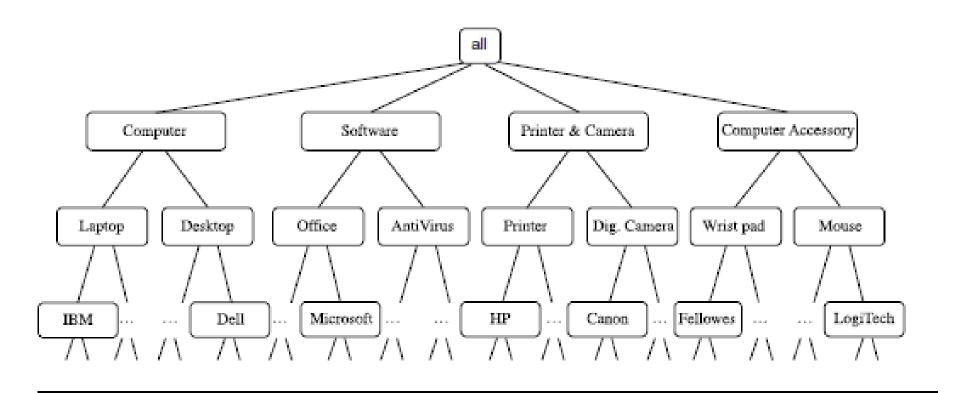
## Mining Various Kinds of Association Rules

Mining Multilevel Association Rules

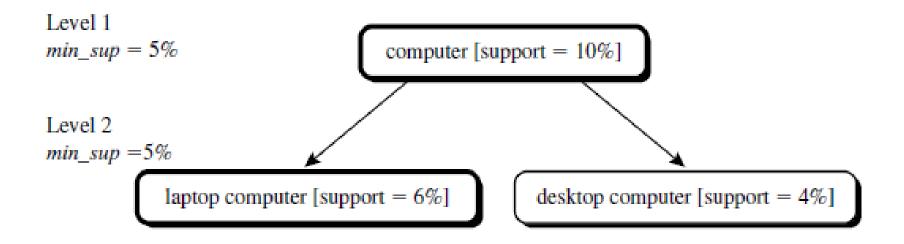
### Task-relevant data, D

TID	Items Purchased
T100	IBM-ThinkPad-T40/2373, HP-Photosmart-7660
T200	Microsoft-Office-Professional-2003, Microsoft-Plus!-Digital-Media
T300	Logitech-MX700-Cordless-Mouse, Fellowes-Wrist-Rest
T400	Dell-Dimension-XPS, Canon-PowerShot-S400
T500	IBM-ThinkPad-R40/P4M, Symantec-Norton-Antivirus-2003

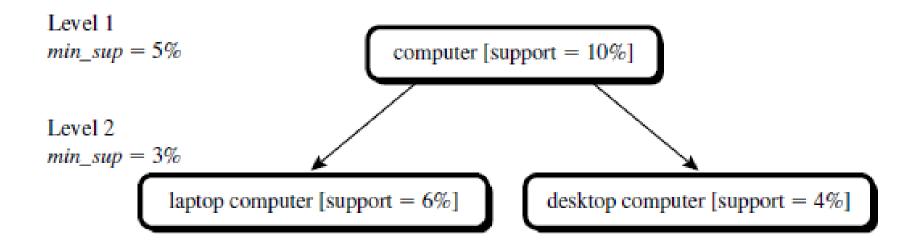
## A concept hierarchy for AllElectronics computer items



# Multilevel mining with uniform support



# Multilevel mining with reduced support



```
buys(X, "laptop computer") \Rightarrow buys(X, "HP printer")

[support = 8\%, confidence = 70\%]
```

$$buys(X, "IBM\ laptop\ computer") \Rightarrow buys(X, "HP\ printer")$$
  
 $[support = 2\%, confidence = 72\%]$ 

# Mining Multidimensional Association Rules from Relational Databases and DataWarehouses

Sigle-dimensional association rules

$$buys(X, "digital camera") \Rightarrow buys(X, "HP printer")$$

Multidimensional association rules

$$age(X, "20...29") \land occupation(X, "student") \Rightarrow buys(X, "laptop")$$

Hybrid-dimensional association rules

$$age(X, "20...29") \land buys(X, "laptop") \Rightarrow buys(X, "HP printer")$$

#### Summary

- Association Analysis
- Mining Frequent Patterns
- Association and Correlations
- Apriori Algorithm
- Mining Multilevel Association Rules

#### References

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- Efraim Turban, Ramesh Sharda, Dursun Delen, Decision
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