Tamkang University
淡江大學

Big Data Mining
巨量資料探勘

關連分析
(Association Analysis)

1082DM05
MI4 (M2244) (2744)
Tue 3, 4 (10:10-12:00) (B218)

Min-Yuh Day
戴敏育
Associate Professor
副教授
Dept. of Information Management, Tamkang University
淡江大學 資訊管理學系
http://mail. tku.edu.tw/myday/

2020-03-31

Tamkang University

課程大綱 (Syllabus)

週次 (Week)　日期 (Date)　內容(Subject/Topics)

1　2020/03/03　巨量資料探勘課程介紹
(Course Orientation for Big Data Mining)

2　2020/03/10　AI人工智慧與大數據分析
(Artificial Intelligence and Big Data Analytics)

3　2020/03/17　分群分析 (Cluster Analysis)

4　2020/03/24　個案分析與實作一 (SAS EM 分群分析)：
Case Study 1 (Cluster Analysis - K-Means using SAS EM)

5　2020/03/31　關連分析 (Association Analysis)

6　2020/04/07　個案分析與實作二 (SAS EM 關連分析)：
Case Study 2 (Association Analysis using SAS EM)

7　2020/04/14　分類與預測 (Classification and Prediction)

8　2020/04/21　期中報告 (Midterm Project Presentation)

課程大綱 (Syllabus)

週次 (Week) 日期 (Date) 內容(Subject/Topics)

9 2020/04/28 期中考試週

10 2020/05/05 個案分析與實作三 (SAS EM 決策樹、模型評估)：
Case Study 3 (Decision Tree, Model Evaluation using SAS EM)

11 2020/05/12 個案分析與實作四 (SAS EM 迴歸分析、類神經網路)：
Case Study 4 (Regression Analysis,
Artificial Neural Network using SAS EM)

12 2020/05/19 機器學習與深度學習
(Machine Learning and Deep Learning)

13 2020/05/26 期末報告 (Final Project Presentation)

14 2020/06/02 畢業考試週

15 2020/06/09 教師彈性補充教學

Association Analysis

Data Mining Tasks & Methods

Data Mining Tasks & Methods	Data Mining Algorithms	Learning Type
Prediction		
Classification	Decision Trees, Neural Networks, Support Vector Machines, kNN, Naïve Bayes, GA	Supervised
Regression	Linear/Nonlinear Regression, ANN, Regression Trees, SVM, kNN, GA	Supervised
Time series	Autoregressive Methods, Averaging Methods, Exponential Smoothing, ARIMA	Supervised
Association		
Market-basket	Apriori, OneR, ZeroR, Eclat, GA	Unsupervised
Link analysis	Expectation Maximization, Apriori Algorithm, Graph-Based Matching	Unsupervised
Sequence analysis	Apriori Algorithm, FP-Growth, Graph-Based Matching	Unsupervised
Segmentation		
Clustering	*k*-means, Expectation Maximization (EM)	Unsupervised
Outlier analysis	*k*-means, Expectation Maximization (EM)	Unsupervised

Source: Ramesh Sharda, Dursun Delen, and Efraim Turban (2017), Business Intelligence, Analytics, and Data Science: A Managerial Perspective, 4th Edition, Pearson

Transaction Database

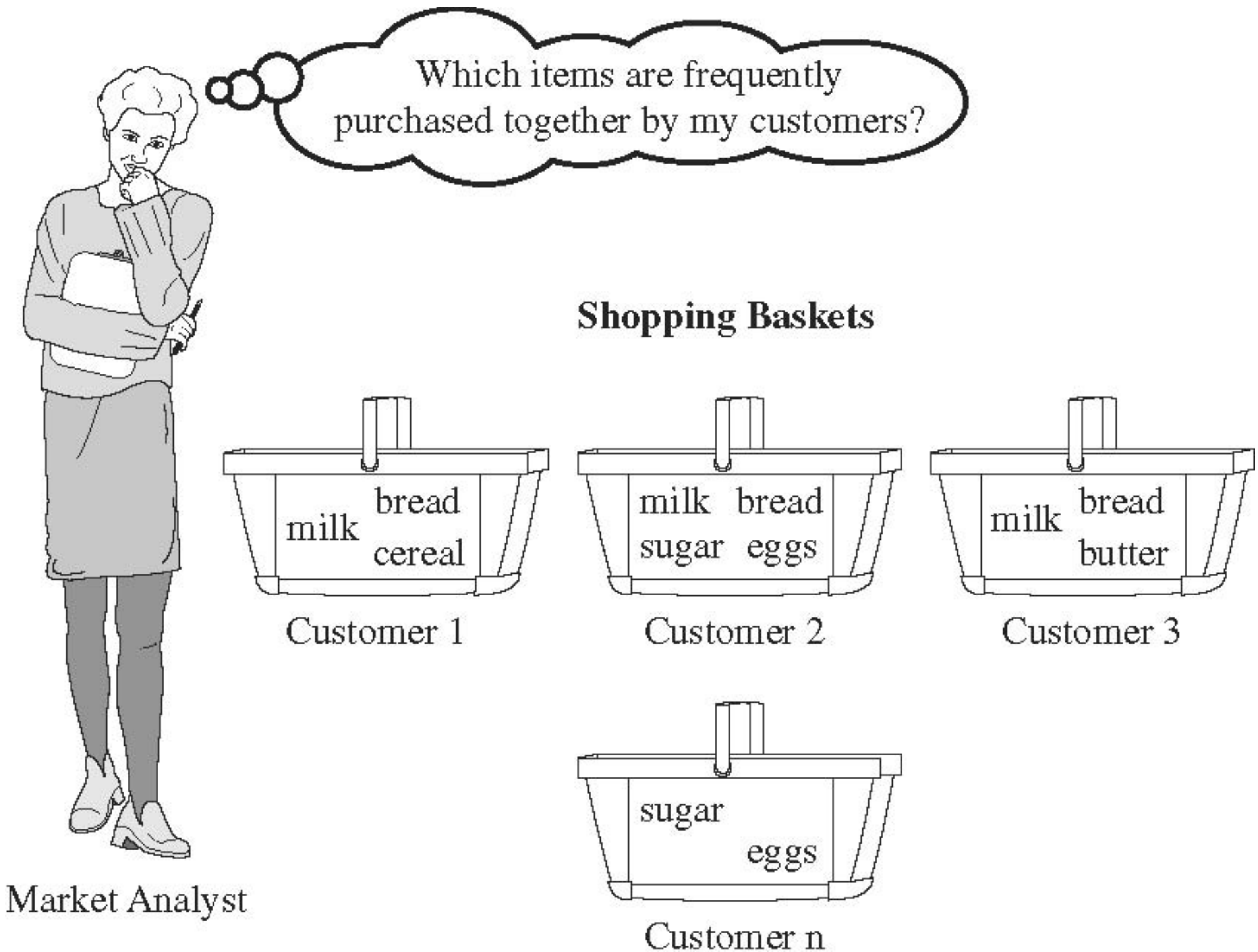
Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

Association Analysis: Mining Frequent Patterns, Association and Correlations

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

Source: Han & Kamber (2006)

Market Basket Analysis



Source: Han & Kamber (2006)

Association Rule Mining

- Apriori Algorithm

Raw Transaction Data

Transaction No	SKUs (Item No)
1	1, 2, 3, 4
1	2, 3, 4
1	2, 3
1	1, 2, 4
1	1, 2, 3, 4
1	2, 4

One-item Itemsets

Itemset (SKUs)	Support
1	3
2	6
3	4
4	5

Two-item Itemsets

Itemset (SKUs)	Support
1, 2	3
1, 3	2
1, 4	3
2, 3	4
2, 4	5
3, 4	3

Three-item Itemsets

Itemset (SKUs)	Support
1, 2, 4	3
2, 3, 4	3

Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Association Rule Mining

- A very popular DM method in business
- Finds interesting relationships (affinities) between variables (items or events)
- Part of machine learning family
- Employs unsupervised learning
- There is no output variable
- Also known as market basket analysis
- Often used as an example to describe DM to ordinary people, such as the famous "relationship between diapers and beers!"

Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Association Rule Mining

- Input: the simple point-of-sale transaction data
- Output: Most frequent affinities among items
- Example: according to the transaction data…

  "Customer who bought a laptop computer and a virus protection software, also bought extended service plan 70 percent of the time."
- How do you use such a pattern/knowledge?
  - Put the items next to each other for ease of finding
  - Promote the items as a package (do not put one on sale if the other(s) are on sale)
  - Place items far apart from each other so that the customer has to walk the aisles to search for it, and by doing so potentially seeing and buying other items

Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Association Rule Mining

- A representative applications of association rule mining include
  - In business: cross-marketing, cross-selling, store design, catalog design, e-commerce site design, optimization of online advertising, product pricing, and sales/promotion configuration
  - In medicine: relationships between symptoms and illnesses; diagnosis and patient characteristics and treatments (to be used in medical DSS); and genes and their functions (to be used in genomics projects)…

Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Association Rule Mining

- Are all association rules interesting and useful?

A Generic Rule: **X $\Rightarrow$ Y [S%, C%]**

X, Y: products and/or services

X: Left-hand-side (LHS)

Y: Right-hand-side (RHS)

S: Support: how often **X** and **Y** go together

C: Confidence: how often **Y** go together with the **X**

Example: {Laptop Computer, Antivirus Software} $\Rightarrow$ {Extended Service Plan} [30%, 70%]

Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Association Rule Mining

- Algorithms are available for generating association rules
  - Apriori
  - Eclat
  - FP-Growth
  - + Derivatives and hybrids of the three
- The algorithms help identify the frequent item sets, which are, then converted to association rules

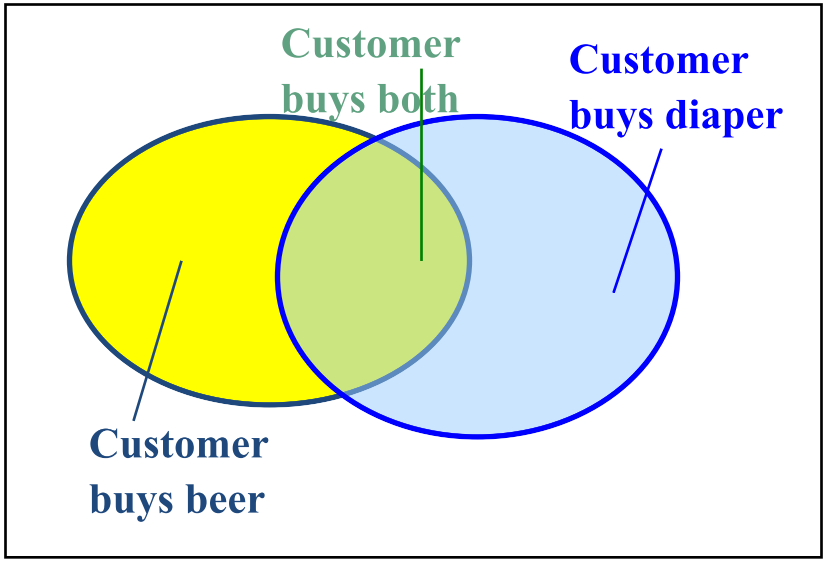
Source: Turban et al. (2011), Decision Support and Business Intelligence Systems

Association Rule Mining

- Apriori Algorithm
  - Finds subsets that are common to at least a minimum number of the itemsets
  - uses a bottom-up approach
    - frequent subsets are extended one item at a time (the size of frequent subsets increases from one-item subsets to two-item subsets, then three-item subsets, and so on), and
    - groups of candidates at each level are tested against the data for minimum

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 = $\{x_1, \ldots, x_k\}$
- Find all the rules $X \rightarrow Y$ with minimum support and confidence
  - support, *s*, probability that a transaction contains $X \cup Y$
  - 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%)

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

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

Source: Han & Kamber (2006)

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.

Source: Han & Kamber (2006)

Association rules

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

Source: Han & Kamber (2006)

Frequent Itemsets, Closed Itemsets, and Association Rules

Let $I = \{I_1, I_2, \ldots, I_m\}$ 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 $A \cap B = \phi$. The rule $A \Rightarrow B$ holds in the transaction set D with **support** s, where s is the percentage of transactions in D that contain $A \cup B$ (i.e., the *union* of sets A and B, or say, both A and B). This is taken to be the probability, $P(A \cup B)$.[1] The rule $A \Rightarrow B$ has **confidence** c in the transaction set D, where c is the percentage of transactions in D containing A that also contain B. This is taken to be the conditional probability, $P(B|A)$. That is,

$$\text{Support}(A \rightarrow B) = P(A \cup B)$$

$$\text{Confidence}(A \rightarrow B) = P(B|A)$$

Source: Han & Kamber (2006)

Support (A → B) = P(A ∪ B)
Confidence (A → B) = P(B|A)

- The notation *P(A ∪ 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.*

Source: Han & Kamber (2006)

Does diaper purchase predict beer purchase?

- Contingency tables

	Beer: Yes	Beer: No	
No diapers	6	94	100
diapers	40	60	100

DEPENDENT (yes)

	Beer: Yes	Beer: No
	23	77
	23	77

INDEPENDENT (no predictability)

Source: Dickey (2012) http://www4.stat.ncsu.edu/~dickey/SAScode/Encore_2012.ppt

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

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

$$Conf\ (A \rightarrow B) = Supp\ (A \cup B) / Supp\ (A)$$

$$Lift\ (A \rightarrow B) = Supp\ (A \cup B) / (Supp\ (A) \times Supp\ (B))$$

Lift (Correlation)

$$Lift\ (A \rightarrow B) = Confidence\ (A \rightarrow B) / Support(B)$$

Source: Dickey (2012) http://www4.stat.ncsu.edu/~dickey/SAScode/Encore_2012.ppt

Lift

Lift = Confidence / Expected Confidence if Independent

Checking ➡ Saving ⬇	No (1500)	Yes (8500)	(10000)
No	500	3500	4000
Yes	1000	5000	6000

SVG=>CHKG Expect 8500/10000 = 85% if independent
Observed Confidence is 5000/6000 = 83%
Lift = 83/85 < 1.
Savings account holders actually LESS likely than others to have checking account !!!

Source: Dickey (2012) http://www4.stat.ncsu.edu/~dickey/SAScode/Encore_2012.ppt

Minimum Support and Minimum Confidence

- 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.

Source: Han & Kamber (2006)

K-itemset

- 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%

Source: Han & Kamber (2006)

Frequent Itemset

- 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_K

Confidence

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

- the confidence of rule *A* → *B can be easily derived from the* support counts of *A and A* ∪ *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.

Source: Han & Kamber (2006)

Efficient and Scalable Frequent Itemset Mining Methods

- The Apriori Algorithm
  - Finding Frequent Itemsets Using Candidate Generation

Source: Han & Kamber (2006)

Apriori Algorithm

- **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.

Source: Han & Kamber (2006)

Apriori Algorithm

- 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.*

Source: Han & Kamber (2006)

Apriori Algorithm

- 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.*

Source: Han & Kamber (2006)

Apriori algorithm
(1) Frequent Itemsets
(2) Association Rules

Transaction Database

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

Table 1 shows a database with 10 transactions.
Let *minimum support = 20%* and *minimum confidence = 80%*.
Please use **Apriori algorithm** for generating **association rules** from frequent itemsets.

Table 1: Transaction Database

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

Apriori Algorithm

$C_1 \rightarrow L_1$

Step **1-1**

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

C_1

Itemset	Support Count
A	6
B	7
C	6
D	7
E	3

minimum support = 20% = 2 / 10

Min. Support Count = 2

L_1

Itemset	Support Count
A	6
B	7
C	6
D	7
E	3

Apriori Algorithm
$C_2 \rightarrow L_2$

Step **1-2**

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

L_1

Itemset	Support Count
A	6
B	7
C	6
D	7
E	3

C_2

Itemset	Support Count
A, B	3
A, C	4
A, D	3
A, E	2
B, C	3
B, D	6
B, E	2
C, D	3
C, E	3
D, E	1

minimum support = 20% = 2 / 10
Min. Support Count = 2

L_2

Itemset	Support Count
A, B	3
A, C	4
A, D	3
A, E	2
B, C	3
B, D	6
B, E	2
C, D	3
C, E	3

Apriori Algorithm
$C_3 \rightarrow L_3$

Step **1-3**

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

L_2

Itemset	Support Count
A, B	3
A, C	4
A, D	3
A, E	2
B, C	3
B, D	6
B, E	2
C, D	3
C, E	3

C_3

Itemset	Support Count
A, B, C	1
A, B, D	2
A, B, E	1
A, C, D	1
A, C, E	2
B, C, D	2
B, C, E	2

minimum support = 20% = 2 / 10
Min. Support Count = 2

L_3

Itemset	Support Count
A, B, D	2
A, C, E	2
B, C, D	2
B, C, E	2

Generating Association Rules

Step 2-1

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

minimum confidence = 80%

L_1

Itemset	Support Count
A	6
B	7
C	6
D	7
E	3

L_2

Itemset	Support Count
A, B	3
A, C	4
A, D	3
A, E	2
B, C	3
B, D	6
B, E	2
C, D	3
C, E	3

Association Rules Generated from L_2

A→B: 3/6	B→A: 3/7
A→C: 4/6	C→A: 4/6
A→D: 3/6	D→A: 3/7
A→E: 2/6	E→A: 2/3
B→C: 3/7	C→B: 3/6
B→D: 6/7=85.7% *	D→B: 6/7=85.7% *
B→E: 2/7	E→B: 2/3
C→D: 3/6	D→C: 2/7
C→E: 3/6	E→C: 3/3=100% *

Generating Association Rules

Step 2-2

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

minimum confidence = 80%

Association Rules Generated from L_3

L_1

Itemset	Support Count
A	6
B	7
C	6
D	7
E	3

L_2

Itemset	Support Count
A, B	3
A, C	4
A, D	3
A, E	2
B, C	3
B, D	6
B, E	2
C, D	3
C, E	3

L_3

Itemset	Support Count
A, B, D	2
A, C, E	2
B, C, D	2
B, C, E	2

A→BD: 2/6	B→CD: 2/7
B→AD: 2/7	C→BD: 2/6
D→AB: 2/7	D→BC: 2/7
AB→D: 2/3	BC→D: 2/3
AD→B: 2/3	BD→C: 2/6
BD→A: 2/6	CD→B: 2/3
A→CE: 2/6	B→CE: 2/7
C→AE: 2/6	C→BE: 2/6
E→AC: 2/3	E→BC: 2/3
AC→E: 2/4	BC→E: 2/3
AE→C: 2/2=100%*	BE→C: 2/2=100%*
CE→A: 2/3	CE→B: 2/3

Frequent Itemsets and Association Rules

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

L_1

Itemset	Support Count
A	6
B	7
C	6
D	7
E	3

L_2

Itemset	Support Count
A, B	3
A, C	4
A, D	3
A, E	2
B, C	3
B, D	6
B, E	2
C, D	3
C, E	3

L_3

Itemset	Support Count
A, B, D	2
A, C, E	2
B, C, D	2
B, C, E	2

minimum support = 20%
minimum confidence = 80%

Association Rules:

B→D (60%, 85.7%) (Sup.: 6/10, Conf.: 6/7)
D→B (60%, 85.7%) (Sup.: 6/10, Conf.: 6/7)
E→C (30%, 100%) (Sup.: 3/10, Conf.: 3/3)
AE→C (20%, 100%) (Sup.: 2/10, Conf.: 2/2)
BE→C (20%, 100%) (Sup.: 2/10, Conf.: 2/2)

Table 1 shows a database with 10 transactions.
Let *minimum support = 20%* and *minimum confidence = 80%*.
Please use **Apriori algorithm** for generating **association rules** from frequent itemsets.

Transaction ID	Items bought
T01	A, B, D
T02	A, C, D
T03	B, C, D, E
T04	A, B, D
T05	A, B, C, E
T06	A, C
T07	B, C, D
T08	B, D
T09	A, C, E
T10	B, D

Association Rules:

B→D (60%, 85.7%) (Sup.: 6/10, Conf.: 6/7)
D→B (60%, 85.7%) (Sup.: 6/10, Conf.: 6/7)
E→C (30%, 100%) (Sup.: 3/10, Conf.: 3/3)
AE→C (20%, 100%) (Sup.: 2/10, Conf.: 2/2)
BE→C (20%, 100%) (Sup.: 2/10, Conf.: 2/2)

Summary

- **Association Analysis**
- **Apriori algorithm**
  - Frequent Itemsets
  - **Association Rules**

References

- Jiawei Han and Micheline Kamber, Data Mining: Concepts and Techniques, Second Edition, Elsevier, 2006.
- Jiawei Han, Micheline Kamber and Jian Pei, Data Mining: Concepts and Techniques, Third Edition, Morgan Kaufmann 2011.
- Efraim Turban, Ramesh Sharda, Dursun Delen, Decision Support and Business Intelligence Systems, Ninth Edition, Pearson, 2011.
- EMC Education Services, Data Science and Big Data Analytics: Discovering, Analyzing, Visualizing and Presenting Data, Wiley, 2015