Università degli Studi di Milano

Master Degree in Computer Science

Information Management course

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Lecture 13: 27/11/2012

Data Mining:

Concepts and Techniques

(3rd ed.)

— Chapter 6 —

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Simon Fraser University

Scalable Frequent Itemset Mining Methods

- Apriori: A Candidate Generation-and-Test Approach

- Improving the Efficiency of Apriori

- FPGrowth: A Frequent Pattern-Growth Approach

- ECLAT: Frequent Pattern Mining with Vertical Data Format

- Mining Close Frequent Patterns and Maxpatterns

Pattern-Growth Approach: Mining Frequent Patterns Without Candidate Generation

- Bottlenecks of the Apriori approach

  - Breadth-first (i.e., level-wise) search

  - Candidate generation and test

    - Often generates a huge number of candidates

- The FPGrowth Approach (J. Han, J. Pei, and Y. Yin, SIGMOD' 00)

  - Depth-first search

  - Avoid explicit candidate generation

- Major philosophy: Grow long patterns from short ones using local frequent items only

  - Divide et impera

    - Compress the DB using a tree data structure

    - Divide the compressed DB in *conditional DBs* and proceed recursively

# Construct FP-tree from a Transaction Database, then **mine the tree**

TID	Items bought	(ordered) frequent items
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

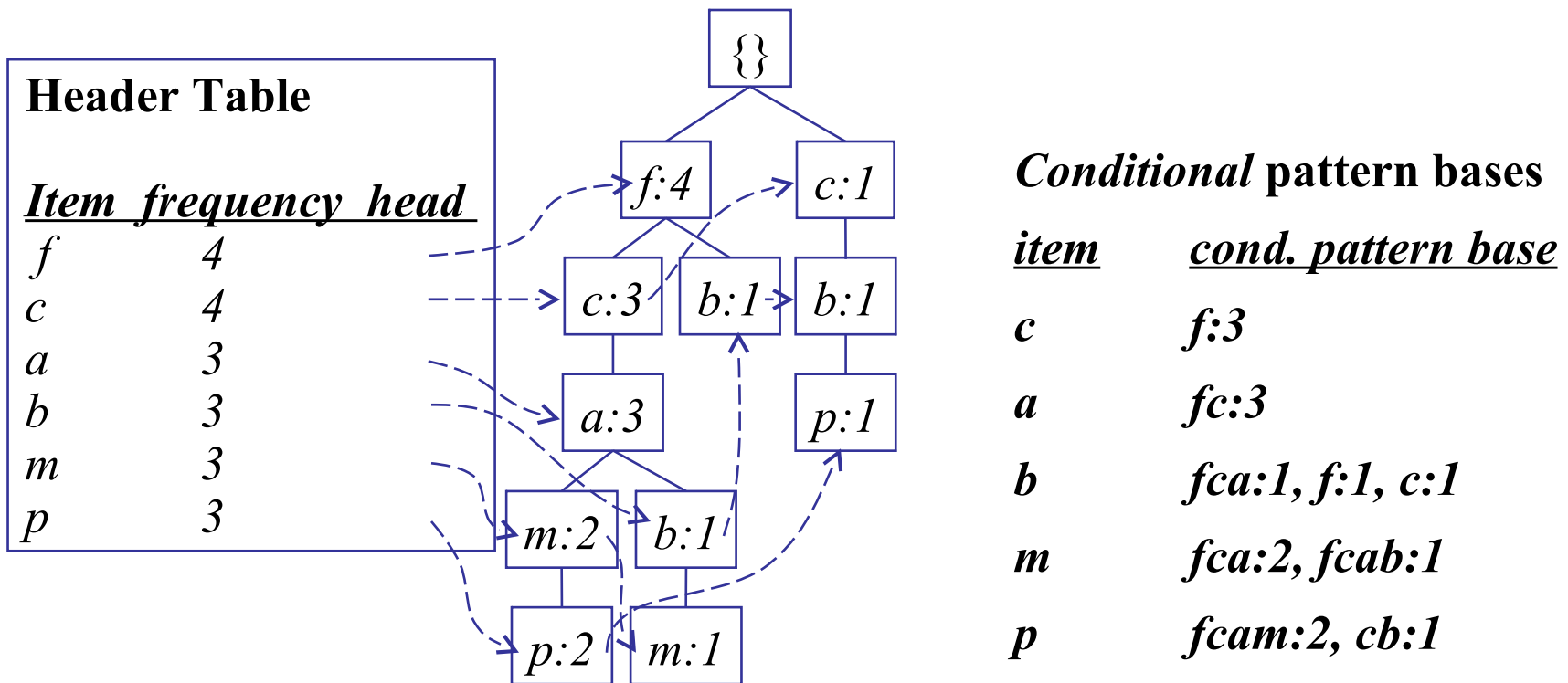| Item	frequency	head
f	4	
c	4	
a	3	
b	3	
m	3	
p	3	

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

5
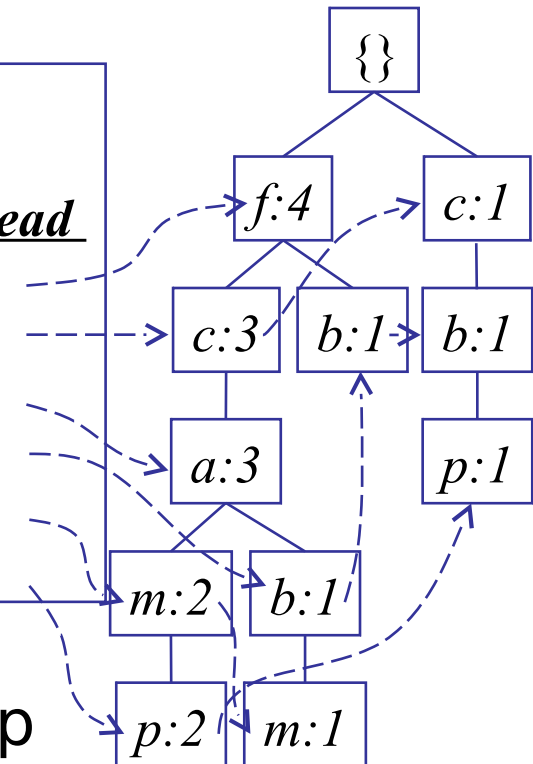
Partition Patterns and Databases

- Start with each frequent length-1 pattern

    → as an initial *suffix pattern*

- Build its conditional pattern base

    → a sub-DB containing all its prefix paths in the FP-tree

- The conditional pattern base is a DB

    → build its (conditional) FP-tree

- Apply FP growth recursively (stop with empty support)

- Append to the mining results the suffix pattern

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

Header Table

Item	*frequency*	*head*
f	4	
c	4	
a	3	
b	3	
m	3	
p	3	

Conditional **pattern bases**

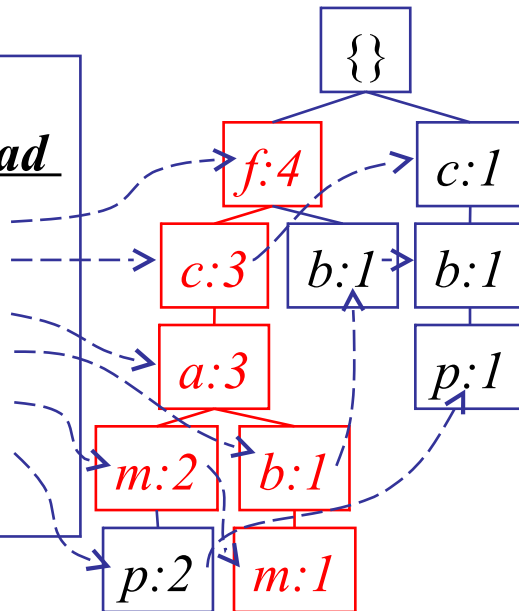| *item*	*cond. pattern base*
c	*f:3*
a	*fc:3*
b	*fca:1, f:1, c:1*
m	*fca:2, fcab:1*
p	*fcam:2, cb:1*

Starting with least frequent items is better!

- Frequent patterns can be partitioned into subsets according to f-list (Completeness and non-redundency)
  - F-list = f-c-a-b-m-p
  - Patterns containing p
  - Patterns having m but no p
  - …
  - Patterns having c but no a nor b, m, p
  - Pattern f
- Least frequent items are leaves of the FP-tree (once processed can be removed …)
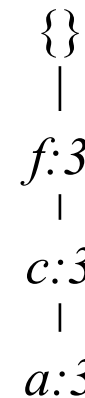
From Conditional Pattern-bases to Conditional FP-trees

- For each pattern-base
  - Accumulate the count for each item in the base
  - Construct the FP-tree for the frequent items of the pattern base

Header Table

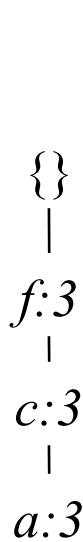| Item	frequency	head
f	4	
c	4	
a	3	
b	3	
m	3	
p	3	

{}

f:4   c:1

c:3   b:1   b:1

a:3   p:1

m:2   b:1

p:2   m:1

m-conditional pattern base:
fca:2, fcab:1

➔

{}
|
f:3
|
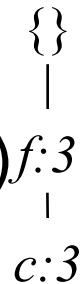c:3
|
a:3

m-conditional FP-tree

➔

All frequent patterns relate to *m*

m,

fm, cm, am,

fcm, fam, cam,

fcam

9

Recursion: Mining Each Conditional FP-tree

{}
|
f:3

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

{}
|
f:3
|
c:3

am-conditional **FP-tree**

{}
|
f:3
|
c:3
|
a:3

m-conditional **FP-tree**

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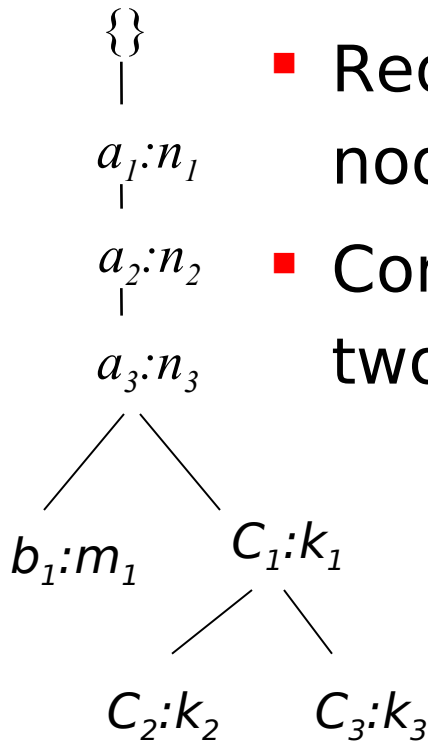
{}
|
f:3

cm-conditional **FP-tree**

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

{}
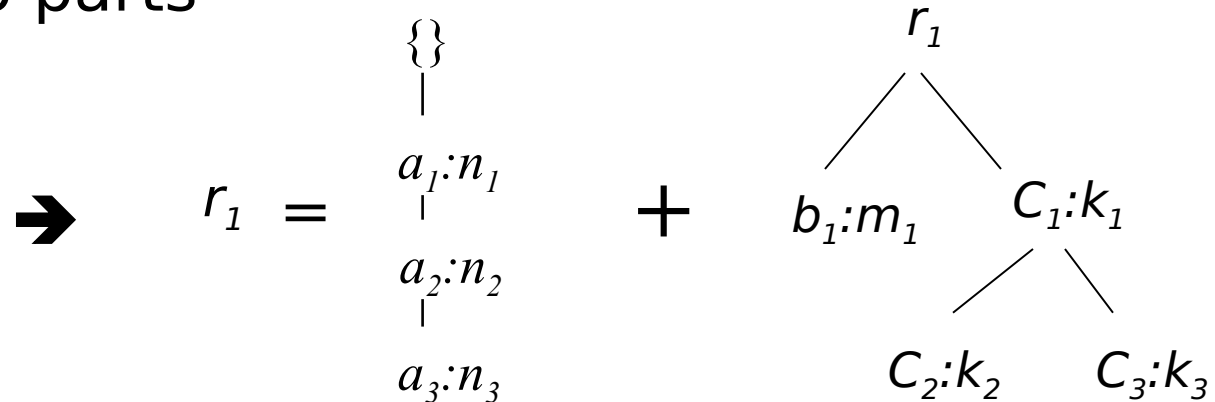|
f:3

cam-conditional **FP-tree**

A Special Case: Single Prefix Path in FP-tree

- ▪ Suppose a (conditional) FP-tree T has a shared single prefix-path P

- ▪ Mining can be decomposed into two parts

  - ▪ Reduction of the single prefix path into one node

  - ▪ Concatenation of the mining results of the two parts

$\{\}$
|
$a_1{:}n_1$
|
$a_2{:}n_2$
|
$a_3{:}n_3$

$b_1{:}m_1$ $C_1{:}k_1$

$C_2{:}k_2$ $C_3{:}k_3$

➔

$r_1 \;=\;$

$\{\}$
|
$a_1{:}n_1$
|
$a_2{:}n_2$
|
$a_3{:}n_3$

$+$

r_1

$b_1{:}m_1$ $C_1{:}k_1$

$C_2{:}k_2$ $C_3{:}k_3$

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 (not count node-links and the *count* field)

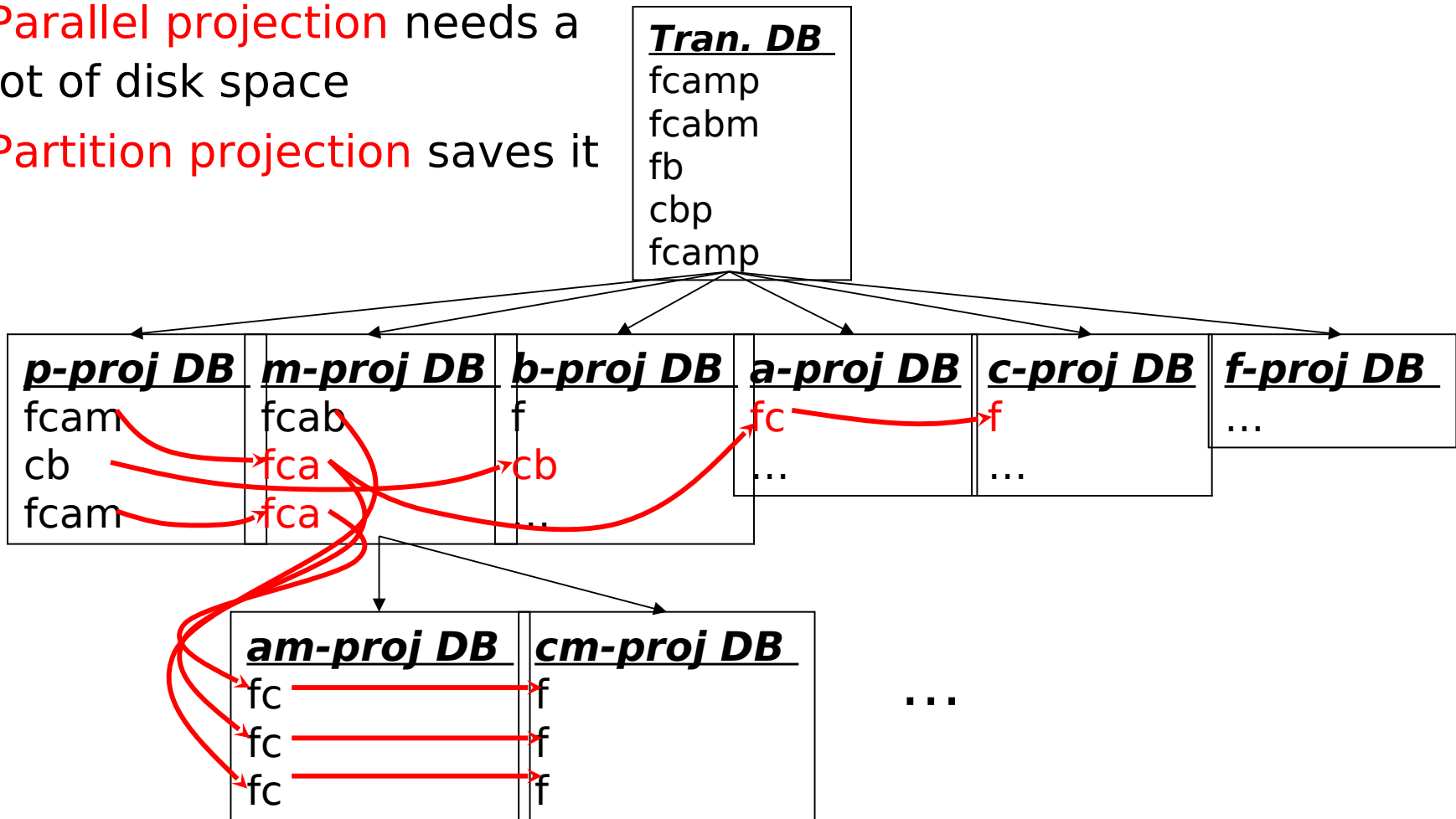# The Frequent Pattern Growth Mining Method (summary)

- Idea: Frequent pattern growth
  - Recursively grow frequent patterns by pattern and database partition
- Method
  - For each frequent item, construct its conditional pattern-base, and then its conditional FP-tree
  - Repeat the process on each newly created conditional FP-tree
  - Until the resulting FP-tree is empty, or it contains only one path—single path will generate all the combinations of its sub-paths, each of which is a frequent pattern

Scaling FP-growth by Database Projection

- What about if FP-tree cannot fit in memory?
  - DB projection
- First partition a database into a set of projected DBs
- Then construct and mine FP-tree for each projected DB
- Parallel projection vs. partition projection techniques
  - Parallel projection
    - Project the DB in parallel for each frequent item
    - Parallel projection is space costly
    - All the partitions can be processed in parallel
  - Partition projection
    - Partition the DB based on the ordered frequent items
    - Passing the unprocessed parts to the subsequent partitions

Partition-Based Projection

- Parallel projection needs a lot of disk space
- Partition projection saves it

Tran. DB
fcamp
fcabm
fb
cbp
fcamp

p-proj DB | **m-proj DB** | **b-proj DB** | **a-proj DB** | **c-proj DB** | **f-proj DB**
fcam | fcab | f | fc | | …
cb | fca | cb | … | … |
fcam | fca | … | | |

am-proj DB | **cm-proj DB**
fc | f
fc | f
fc | f

…

Performance of FPGrowth in Large Datasets
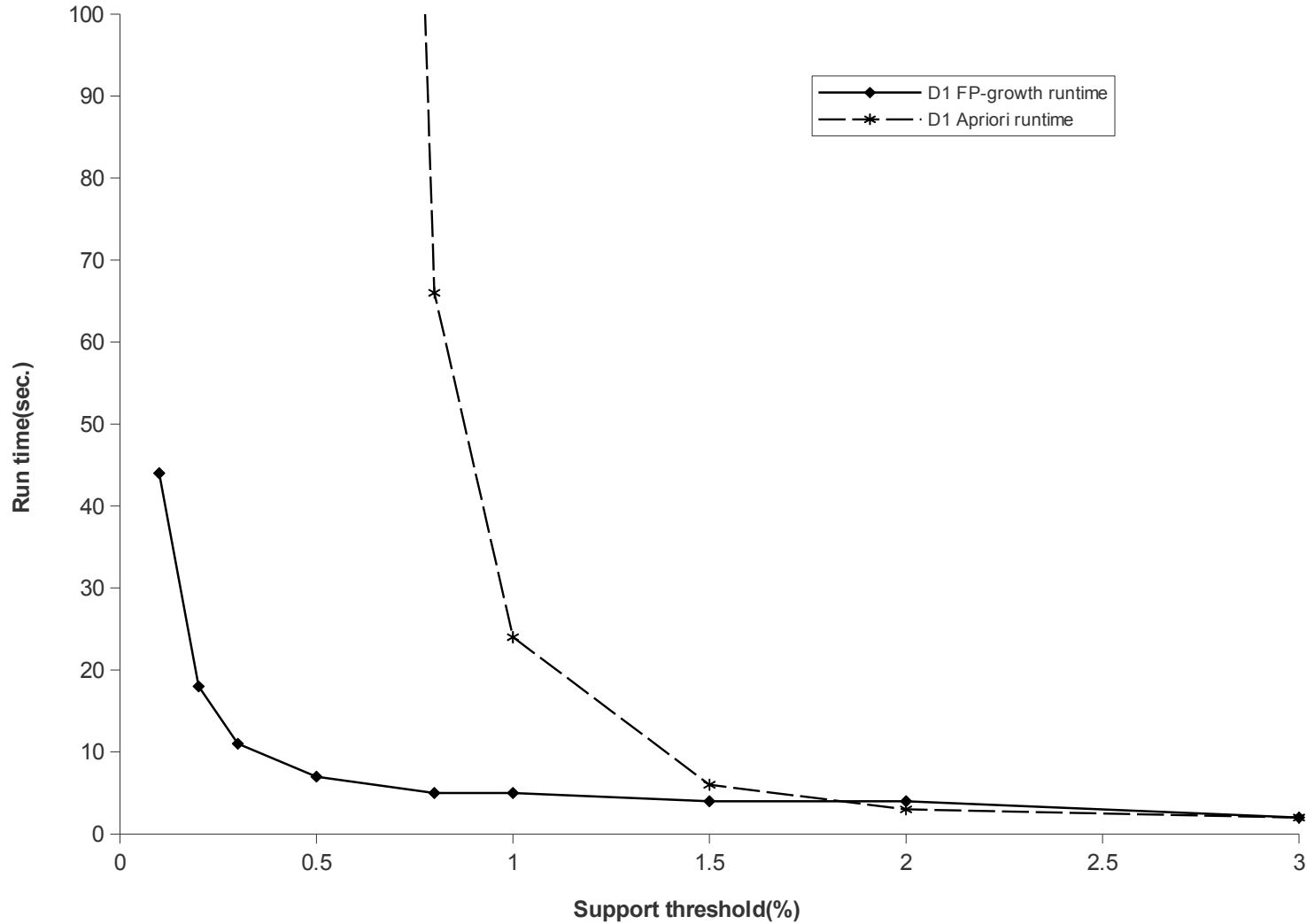
Advantages of the Pattern Growth Approach

- 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 ops: counting local freq items and building sub FP-tree, no pattern search and matching
- A good open-source implementation and refinement of FPGrowth
  - FPGrowth+ (Grahne and J. Zhu, FIMI'03)

Further Improvements of Mining Methods

- AFOPT (Liu, et al. @ KDD'03)

  - A "push-right" method for mining condensed frequent pattern (CFP) tree

- Carpenter (Pan, et al. @ KDD'03)

  - Mine data sets with small rows but numerous columns

  - Construct a row-enumeration tree for efficient mining

- FPgrowth+ (Grahne and Zhu, FIMI'03)

  - Efficiently Using Prefix-Trees in Mining Frequent Itemsets, Proc. ICDM'03 Int. Workshop on Frequent Itemset Mining Implementations (FIMI'03), Melbourne, FL, Nov. 2003

- TD-Close (Liu, et al, SDM'06)

Extension of Pattern Growth Mining Methodology

- Mining closed frequent itemsets and max-patterns
  - CLOSET (DMKD'00), FPclose, and FPMax (Fimi'03)
- Mining sequential patterns
  - PrefixSpan (ICDE'01), CloSpan (SDM'03), BIDE (ICDE'04)
- Mining graph patterns
  - gSpan (ICDM'02), CloseGraph (KDD'03)
- Constraint-based mining of frequent patterns
  - Convertible constraints (ICDE'01), gPrune (PAKDD'03)
- Computing iceberg data cubes with complex measures
  - H-tree, H-cubing, and Star-cubing (SIGMOD'01, VLDB'03)
- Pattern-growth-based Clustering
  - MaPle (Pei, et al., ICDM'03)
- Pattern-Growth-Based Classification
  - Mining frequent and discriminative patterns (Cheng, et al, ICDE'07)

Scalable Frequent Itemset Mining Methods

- Apriori: A Candidate Generation-and-Test

  Approach

- Improving the Efficiency of Apriori

- FPGrowth: A Frequent Pattern-Growth Approach

- ECLAT: Frequent Pattern Mining with Vertical Data

  Format

- Mining Close Frequent Patterns and Maxpatterns
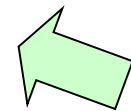
Equivalence CLAss Transformation: Mining by Exploring Vertical Data Format

- Vertical format: $t(ab) = \{T_{11}, T_{25}, \ldots\}$

  - tid-list: list of trans.-ids containing an itemset

- Deriving frequent patterns based on vertical intersections

  - $t(X) = t(Y)$: X and Y always happen together

  - $t(X) \subset t(Y)$: transaction having X always has Y

- Using diffset to accelerate mining

  - Only keep track of differences of tids

  - $t(X) = \{T_1, T_2, T_3\}$, $t(XY) = \{T_1, T_3\}$

  - Diffset $(XY, X) = \{T_2\}$

- ECLAT (Zaki et al. @KDD'97)

- Mining Closed patterns using vertical format: CHARM (Zaki & Hsiao@SDM'02)

Equivalence CLAss Transformation: Mining by Exploring Vertical Data Format

- DB:

T100	I1, I2, I5
T200	I2, I4
T300	I2, I3
T400	I1, I2, I4
T500	I1, I3
T600	I2, I3
T700	I1, I3
T800	I1, I2, I3, I5
T900	I1, I2, I3

min_supp = 2

I1	T100, T400, T500, T700, T800, T900
I2	T100, T200, T300, T400, T600, T800, T900
I3	T300, T500, T600, T700, T800, T900
I4	T200, T400
I5	T100, T800

I1, I2	T100, T400, T800, T900	
I1, I3	T500, T700, T800, T900	
I1, I4	T400	
I1, I5	T100, T800	
I2, I3	T300, T600, T800, T900	
I2, I4	T200, T400	
I2, I5	T100, T800	
I3, I5	T800	
I1, I2, I3		T800, T900
I1, I2, I5		T100, T800

Scalable Frequent Itemset Mining Methods

- Apriori: A Candidate Generation-and-Test Approach

- Improving the Efficiency of Apriori

- FPGrowth: A Frequent Pattern-Growth Approach

- ECLAT: Frequent Pattern Mining with Vertical Data Format

- Mining Close Frequent Patterns and Maximal patterns
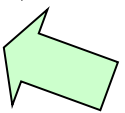
Mining Frequent Closed Patterns: CLOSET

- Flist: list of all frequent items in support asc. order

  - Flist: d-a-f-e-c

Min_sup=2

TID	Items
10	a, c, d, e, f
20	a, b, e
30	c, e, f
40	a, c, d, f
50	c, e, f

- Divide search space

  - Patterns having d

  - Patterns having d but no a, etc.

- Find frequent closed pattern recursively

  - Every transaction having d also has *cfa* → *cfad* is a frequent closed pattern

- J. Pei, J. Han & R. Mao. "CLOSET: An Efficient Algorithm for Mining Frequent Closed Itemsets" (2000)

CLOSET+: Mining Closed Itemsets by Pattern-Growth

- Itemset merging: if every occurrence of X contains Y, but not every proper subset of Y, then X U Y is a frequent closed itemset (no need to search for itemsets containing X but not Y)

- Sub-itemset pruning: if Y ⊃ X, and sup(X) = sup(Y), X and all of X's descendants in the set enumeration tree can be pruned

- Item skipping: if a local frequent item has the same support in several header tables at different levels, one can prune it from the header table at higher levels

- Efficient subset checking

- Hybrid tree projection
  - bottomup physical / topdown pseudo tree-projection

MaxMiner: Mining Max-Patterns

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

- 1st scan: find frequent items
  - A, B, C, D, E
- 2nd scan: find support for
  - AB, AC, AD, AE, ABCDE
  - BC, BD, BE, BCDE
  - CD, CE, CDE, DE

Potential max-patterns

- Since BCDE is a max-pattern, no need to check BCD, BDE, CDE in later scan
- R. Bayardo. Efficiently mining long patterns from databases. *SIGMOD'98*

CHARM: Mining by Exploring Vertical Data Format

- Vertical format: $t(AB) = \{T_{11}, T_{25}, \ldots\}$
  - tid-list: list of trans.-ids containing an itemset
- Deriving closed patterns based on vertical intersections
  - $t(X) = t(Y)$: X and Y always happen together
  - $t(X) \subset t(Y)$: transaction having X always has Y
- Using diffset to accelerate mining
  - Only keep track of differences of tids
  - $t(X) = \{T_1, T_2, T_3\}$, $t(XY) = \{T_1, T_3\}$
  - Diffset $(XY, X) = \{T_2\}$
- Eclat/MaxEclat ('97), VIPER('00), CHARM ('02)

Visualization of Association Rules: Plane Graph
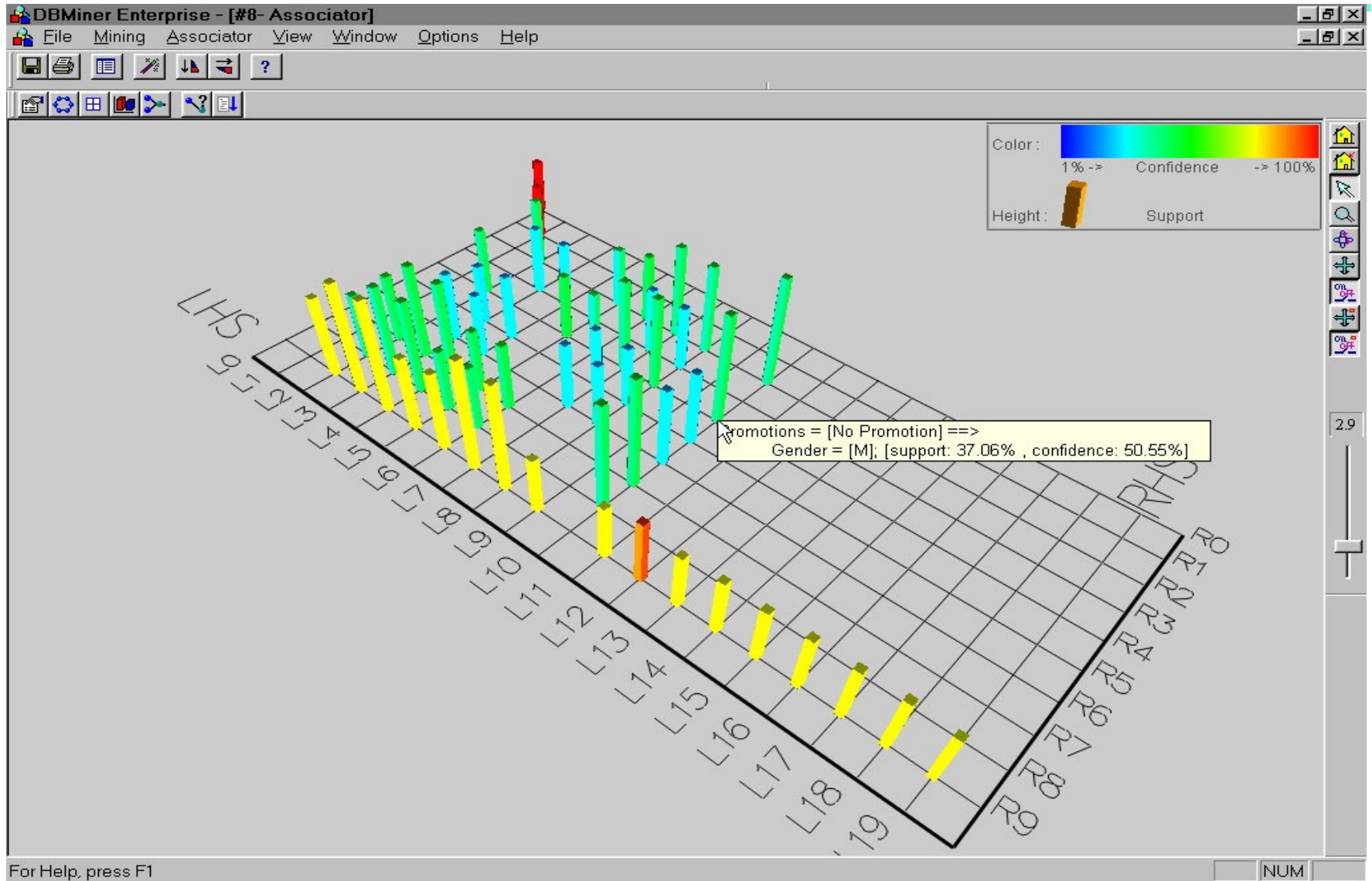
Visualization of Association Rules: Rule Graph
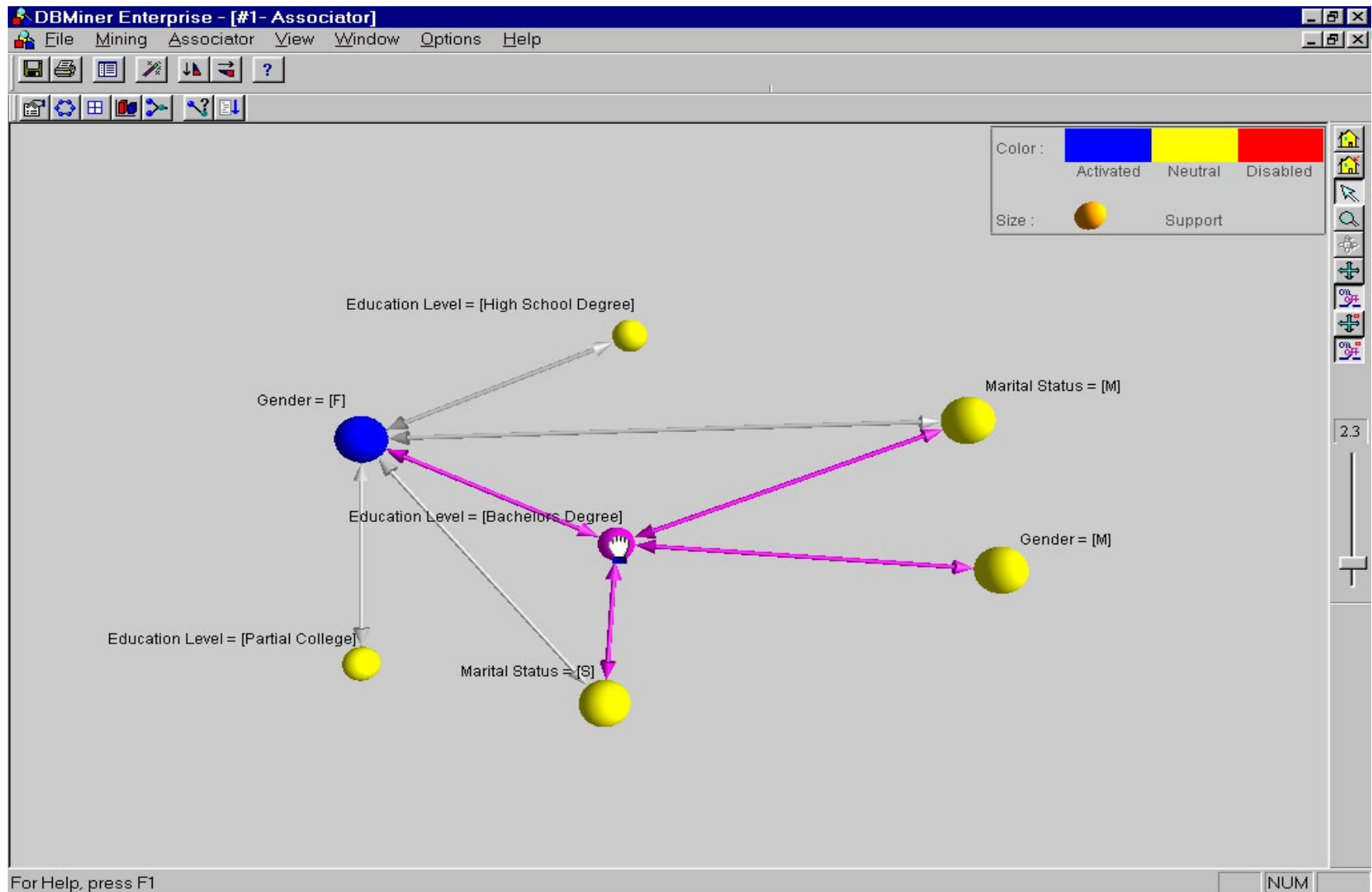
Visualization of Association Rules (SGI/MineSet 3.0)

Chapter 5: Mining Frequent Patterns, Association and Correlations: Basic Concepts and Methods
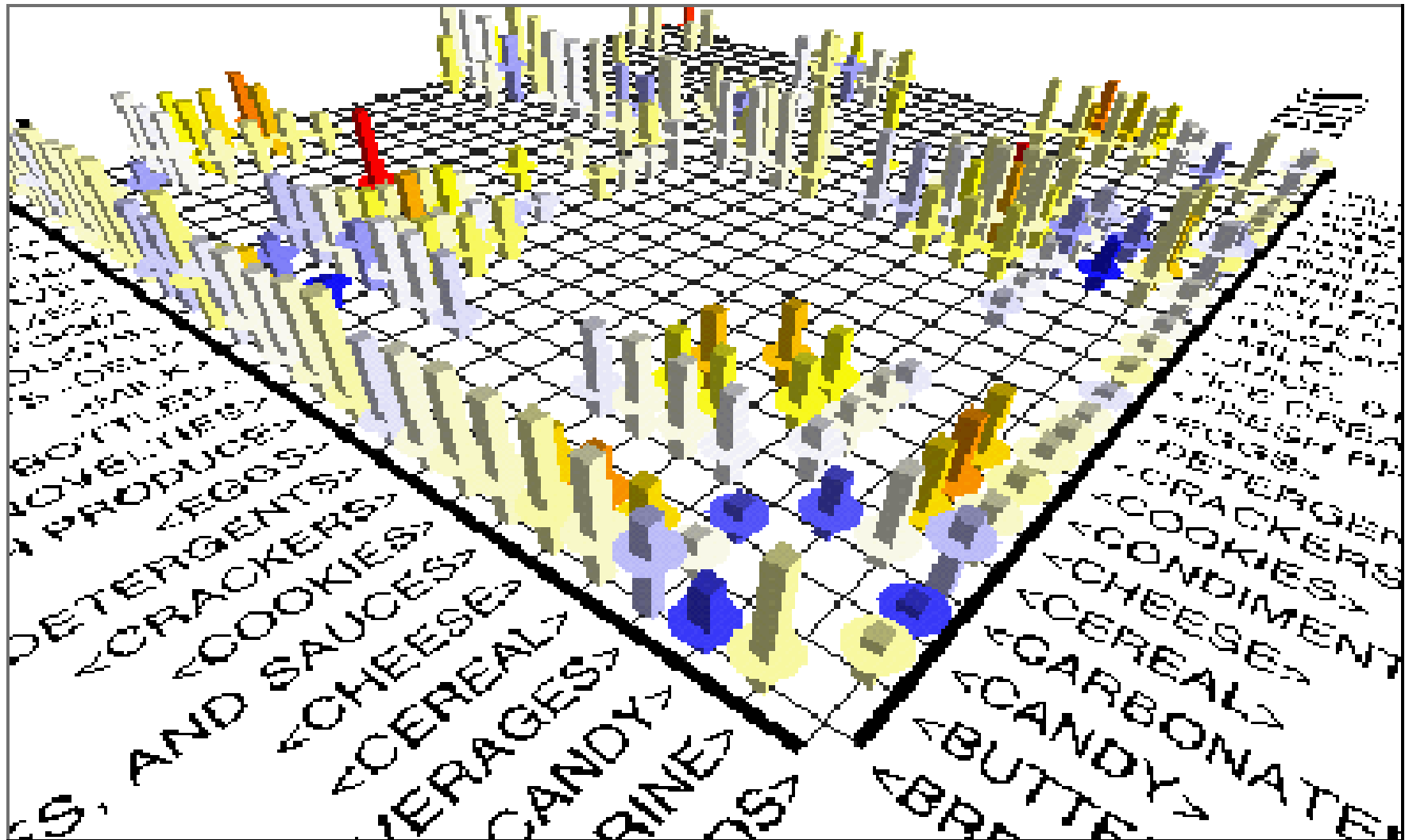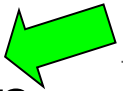
- Basic Concepts

- Frequent Itemset Mining Methods

- Which Patterns Are Interesting?—Pattern Evaluation Methods

- Summary

Interestingness Measure: Correlations (Lift)

- *play basketball* $\Rightarrow$ *eat cereal* [40%, 66.7%] is misleading
    - The overall % of students eating cereal is 75% > 66.7%.
- *play basketball* $\Rightarrow$ *not eat cereal* [20%, 33.3%] is more accurate, although with lower support and confidence
- Idea: put rules as "A → B [support, confidence, correlation]"
- Measure of dependent/correlated events: lift

$$lift = \frac{P(A \cup B)}{P(A)P(B)} = \frac{P(B|A)}{P(B)}$$

$$lift(B, C) = \frac{2000/5000}{3000/5000 * 3750/5000} = 0.89$$

$$lift(B, \neg C) = \frac{1000/5000}{3000/5000 * 1250/5000} = 1.33$$

	Basketball	Not basketball	Sum (row)
Cereal	2000	1750	3750
Not cereal	1000	250	1250
Sum(col.)	3000	2000	5000

- N.B. A and B are independent if P (A U B) = P(A) * P(B)

Interestingness Measure: Correlations (Chi-Square)

- Chi-square test:

$$\sum (\text{observed} - \text{expected})^2 / \text{expected}$$

and compare to tables

Are *lift* and χ^2 Good Measures of Correlation?

- *"Buy walnuts $\Rightarrow$ buy milk* [1%, 80%]" is misleading if 85% of customers buy milk

- Support and confidence are not enough to indicate correlations

- Over 20 interestingness measures have been proposed (see Tan et al @KDD'02)

- Which are good ones?

symbol	measure	range	formula
ϕ	ϕ-coefficient	$-1\ldots1$	$\frac{P(A,B)-P(A)P(B)}{\sqrt{P(A)P(B)(1-P(A))(1-P(B))}}$
Q	Yule's Q	$-1\ldots1$	$\frac{P(A,B)P(\overline{A},\overline{B})-P(A,\overline{B})P(\overline{A},B)}{P(A,B)P(\overline{A},\overline{B})+P(A,\overline{B})P(\overline{A},B)}$
Y	Yule's Y	$-1\ldots1$	$\frac{\sqrt{P(A,B)P(\overline{A},\overline{B})}-\sqrt{P(A,\overline{B})P(\overline{A},B)}}{\sqrt{P(A,B)P(\overline{A},\overline{B})}+\sqrt{P(A,\overline{B})P(\overline{A},B)}}$
k	Cohen's	$-1\ldots1$	$\frac{P(A,B)+P(\overline{A},\overline{B})-P(A)P(B)-P(\overline{A})P(\overline{B})}{1-P(A)P(B)-P(\overline{A})P(\overline{B})}$
PS	Piatetsky-Shapiro's	$-0.25\ldots0.25$	$P(A,B)-P(A)P(B)$
F	Certainty factor	$-1\ldots1$	$\max(\frac{P(B|A)-P(B)}{1-P(B)},\frac{P(A|B)-P(A)}{1-P(A)})$
AV	added value	$-0.5\ldots1$	$\max(P(B|A)-P(B),P(A|B)-P(A))$
K	Klosgen's Q	$-0.33\ldots0.38$	$\sqrt{P(A,B)}\max(P(B|A)-P(B),P(A|B)-P(A))$
g	Goodman-kruskal's	$0\ldots1$	$\frac{\Sigma_j\max_k P(A_j,B_k)+\Sigma_k\max_j P(A_j,B_k)-\max_j P(A_j)-\max_k P(B_k)}{2-\max_j P(A_j)-\max_k P(B_k)}$
M	Mutual Information	$0\ldots1$	$\frac{\Sigma_i\Sigma_j P(A_i,B_j)\log\frac{P(A_i,B_j)}{P(A_i)P(B_j)}}{\min(-\Sigma_i P(A_i)\log P(A_i)\log P(A_i),-\Sigma_i P(B_i)\log P(B_i)\log P(B_i))}$
J	J-Measure	$0\ldots1$	$\max(P(A,B)\log(\frac{P(B|A)}{P(B)})+P(A\overline{B})\log(\frac{P(\overline{B}|A)}{P(\overline{B})}),$ $P(A,B)\log(\frac{P(A|B)}{P(A)})+P(\overline{A}B)\log(\frac{P(\overline{A}|B)}{P(\overline{A})})$
G	Gini index	$0\ldots1$	$\max(P(A)[P(B|A)^2+P(\overline{B}|A)^2]+P(\overline{A}[P(B|\overline{A})^2+P(\overline{B}|\overline{A})^2]-P(B)^2-P(\overline{B})^2,$ $P(B)[P(A|B)^2+P(\overline{A}|B)^2]+P(\overline{B}[P(A|\overline{B})^2+P(\overline{A}|\overline{B})^2]-P(A)^2-P(\overline{A})^2)$
s	support	$0\ldots1$	$P(A,B)$
c	confidence	$0\ldots1$	$max(P(B|A),P(A|B))$
L	Laplace	$0\ldots1$	$\max(\frac{NP(A,B)+1}{NP(A)+2},\frac{NP(A,B)+1}{NP(B)+2})$
IS	Cosine	$0\ldots1$	$\frac{P(A,B)}{\sqrt{P(A)P(B)}}$
γ	coherence(Jaccard)	$0\ldots1$	$\frac{P(A,B)}{P(A)+P(B)-P(A,B)}$
α	all_confidence	$0\ldots1$	$\frac{P(A,B)}{\max(P(A),P(B))}$
o	odds ratio	$0\ldots\infty$	$\frac{P(A,B)P(\overline{A},\overline{B})}{P(\overline{A},B)P(A,\overline{B})}$
V	Conviction	$0.5\ldots\infty$	$\max(\frac{P(A)P(\overline{B})}{P(A\overline{B})},\frac{P(B)P(\overline{A})}{P(B\overline{A})})$
λ	lift	$0\ldots\infty$	$\frac{P(A,B)}{P(A)P(B)}$
S	Collective strength	$0\ldots\infty$	$\frac{P(A,B)+P(\overline{AB})}{P(A)P(B)+P(\overline{A})P(\overline{B})}\times\frac{1-P(A)P(B)-P(\overline{A})P(\overline{B})}{1-P(A,B)-P(\overline{AB})}$
χ^2	χ^2	$0\ldots\infty$	$\Sigma_i\frac{(P(A_i)-E_i)^2}{E_i}$

Null-invariant measures

- Bad property for a measure:
  - given A and B, and a rule A → B
  - Is the correlation measure affected by the transactions containing neither A nor B (null-transactions)?
- If it's not → null-invariant property
- E.g. lift and chi-square are <u>not null-invariant</u>

Null-invariant measures (range [0,1])

- All confidence:

    all_conf(A, B) =
    = sup (A U B) / max{ sup(A), sup(B)} =
    = min{ P(A|B), P(B|A) }

- Max confidence:

    max_conf(A, B) = max{ P(A|B), P(B|A) }

- Kulczynski

    Kulc(A, B) = ½ * (P(A|B) + P(B|A))

- Cosine

    cos(A, B) = P(A U B) / sqrt(P(A) * P(B)) =

    = sup (A U B) / sqrt(sup(A) * sup(B)) =
    = sqrt(P(A|B) * P(B|A))

Null-Invariant Measures

Table 6: Properties of interestingness measures. Note that none of the measures satisfies all the properties.

Symbol	Measure	Range	P1	P2	P3	O1	O2	O3	O3'	O4
ϕ	ϕ-coefficient	$-1\cdots0\cdots1$	Yes	Yes	Yes	Yes	No	Yes	Yes	No
λ	Goodman-Kruskal's	$0\cdots1$	Yes	No	No	Yes	No	No*	Yes	No
α	odds ratio	$0\cdots1\cdots\infty$	Yes*	Yes	Yes	Yes	Yes	Yes*	Yes	No
Q	Yule's Q	$-1\cdots0\cdots1$	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No
Y	Yule's Y	$-1\cdots0\cdots1$	Yes	Yes	Yes	Yes	Yes	Yes	Yes	No
κ	Cohen's	$-1\cdots0\cdots1$	Yes	Yes	Yes	Yes	No	No	Yes	No
M	Mutual Information	$0\cdots1$	Yes	Yes	Yes	No**	No	No*	Yes	No
J	J-Measure	$0\cdots1$	Yes	No	No	No**	No	No	No	No
G	Gini index	$0\cdots1$	Yes	No	No	No**	No	No*	Yes	No
s	Support	$0\cdots1$	No	Yes	No	Yes	No	No	No	No
c	Confidence	$0\cdots1$	No	Yes	No	No**	No	No	No	Yes
L	Laplace	$0\cdots1$	No	Yes	No	No**	No	No	No	No
V	Conviction	$0.5\cdots1\cdots\infty$	No	Yes	No	No**	No	No	Yes	No
I	Interest	$0\cdots1\cdots\infty$	Yes*	Yes	Yes	Yes	No	No	No	No
IS	Cosine	$0\cdots\sqrt{P(A,B)}\cdots1$	No	Yes	Yes	Yes	No	No	No	Yes
PS	Piatetsky-Shapiro's	$-0.25\cdots0\cdots0.25$	Yes	Yes	Yes	Yes	No	Yes	Yes	No
F	Certainty factor	$-1\cdots0\cdots1$	Yes	Yes	Yes	No**	No	No	Yes	No
AV	Added value	$-0.5\cdots0\cdots1$	Yes	Yes	Yes	No**	No	No	No	No
S	Collective strength	$0\cdots1\cdots\infty$	No	Yes	Yes	Yes	No	Yes*	Yes	No
ζ	Jaccard	$0\cdots1$	No	Yes	Yes	Yes	No	No	No	Yes
K	Klosgen's	$(\frac{2}{\sqrt{3}}-1)^{1/2}[2-\sqrt{3}-\frac{1}{\sqrt{3}}]\cdots0\cdots\frac{2}{3\sqrt{3}}$	Yes	Yes	Yes	No**	No	No	No	No

where:
- P1: $O(\mathbf{M}) = 0$ if $det(\mathbf{M}) = 0$, *i.e.*, whenever A and B are statistically independent.
- P2: $O(\mathbf{M_2}) > O(\mathbf{M_1})$ if $\mathbf{M_2} = \mathbf{M_1} + [k \ -k; \ -k \ k]$.
- P3: $O(\mathbf{M_2}) < O(\mathbf{M_1})$ if $\mathbf{M_2} = \mathbf{M_1} + [0 \ k; \ 0 \ -k]$ or $\mathbf{M_2} = \mathbf{M_1} + [0 \ 0; \ k \ -k]$.
- O1: Property 1: Symmetry under variable permutation.
- O2: Property 2: Row and Column scaling invariance.
- O3: Property 3: Antisymmetry under row or column permutation.
- O3': Property 4: Inversion invariance.
- O4: Property 5: Null invariance.
- Yes*: Yes if measure is normalized.
- No*: Symmetry under row or column permutation.
- No**: No unless the measure is symmetrized by taking $\max(M(A, B), M(B, A))$.

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Comparison of Interestingness Measures (milk → coffee)

- Null-(transaction) invariance is crucial for correlation analysis
- 5 null-invariant measures

	Milk	No Milk	Sum (row)
Coffee	m, c	~m, c	c
No Coffee	m, ~c	~m, ~c	~c
Sum(col.)	m	~m	Σ

Measure	Definition	Range	Null-Invariant
$\chi^2(a, b)$	$\sum_{i,j=0,1} \frac{(e(a_i,b_j) - o(a_i,b_j))^2}{e(a_i,b_j)}$	$[0, \infty]$	No
$Lift(a, b)$	$\frac{P(ab)}{P(a)P(b)}$	$[0, \infty]$	No
$AllConf(a, b)$	$\frac{sup(ab)}{max\{sup(a), sup(b)\}}$	$[0, 1]$	Yes
$Coherence(a, b)$	$\frac{sup(ab)}{sup(a) + sup(b) - sup(ab)}$	$[0, 1]$	Yes
$Cosine(a, b)$	$\frac{sup(ab)}{\sqrt{sup(a)sup(b)}}$	$[0, 1]$	Yes
$Kulc(a, b)$	$\frac{sup(ab)}{2}(\frac{1}{sup(a)} + \frac{1}{sup(b)})$	$[0, 1]$	Yes
$MaxConf(a,b)$	$max\{\frac{sup(ab)}{sup(a)}, \frac{sup(ab)}{sup(b)}\}$	$[0, 1]$	Yes

Table 3. Interestingness measure definitions.

Null-transactions w.r.t. m and c

Null-invariant

Data set	mc	$\overline{m}c$	$m\overline{c}$	$\overline{mc}$	χ^2	$Lift$	$AllConf$	$Coherence$	$Cosine$	$Kulc$	$MaxConf$
D_1	10,000	1,000	1,000	100,000	90557	9.26	0.91	0.83	0.91	0.91	0.91
D_2	10,000	1,000	1,000	100	0	1	0.91	0.83	0.91	0.91	0.91
D_3	100	1,000	1,000	100,000	670	8.44	0.09	0.05	0.09	0.09	0.09
D_4	1,000	1,000	1,000	100,000	24740	25.75	0.5	0.33	0.5	0.5	0.5
D_5	1,000	100	10,000	100,000	8173	9.18	0.09	0.09	0.29	0.5	0.91
D_6	1,000	10	100,000	100,000	965	1.97	0.01	0.01	0.10	0.5	0.99

Table 2. Example data sets.

Subtle: They disagree
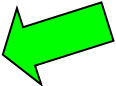
Which Null-Invariant Measure Is Better?

- IR (Imbalance Ratio): measure the imbalance of two itemsets A and B in rule implications (IR = 0 if the two directional implications between A and B are the same)

$$IR(A, B) = \frac{|sup(A) - sup(B)|}{sup(A) + sup(B) - sup(A \cup B)}$$

- Kulczynski and Imbalance Ratio (IR) together present a clear picture for all the three datasets D_4 through D_6

  - D_4 is balanced & neutral

  - D_5 is imbalanced & neutral

  - D_6 is very imbalanced & neutral

$Data$	mc	$\overline{m}c$	$m\overline{c}$	$\overline{m}\overline{c}$	$all\_conf.$	$max\_conf.$	$Kulc.$	$cosine$	IR
D_1	10,000	1,000	1,000	100,000	0.91	0.91	0.91	0.91	0.0
D_2	10,000	1,000	1,000	100	0.91	0.91	0.91	0.91	0.0
D_3	100	1,000	1,000	100,000	0.09	0.09	0.09	0.09	0.0
D_4	1,000	1,000	1,000	100,000	0.5	0.5	0.5	0.5	0.0
D_5	1,000	100	10,000	100,000	0.09	0.91	0.5	0.29	0.89
D_6	1,000	10	100,000	100,000	0.01	0.99	0.5	0.10	0.99

Chapter 5: Mining Frequent Patterns, Association and Correlations: Basic Concepts and Methods

- Basic Concepts

- Frequent Itemset Mining Methods

- Which Patterns Are Interesting?—Pattern Evaluation Methods

- Summary

Summary

- Basic concepts: association rules, support-confident framework, closed and max-patterns

- Scalable frequent pattern mining methods

  - Apriori (Candidate generation & test)

  - Projection-based (FPgrowth, CLOSET+, …)

  - Vertical format approach (ECLAT, CHARM, …)

- Which patterns are interesting?

  - Pattern evaluation methods

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