Fast Mining of Closed Sequential Patterns

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Abstract: This paper proposes a novel algorithm for mining closed frequent sequences, a scalable, condensed and lossless structure of complete frequent sequences that can be mined from a sequence database. This algorithm, FMCSP, has applied several optimization methods, such as equivalence class, to alleviate the needs of searching space and run time. In particular, since one of the main issues in this type of algorithms is the redundant generation of the closed sequences, hence, we propose an effective and memory saving method that does not require the complete set of closed sequences to be residing in the memory.

Key-Words: data mining, sequential patterns mining, closed sequential patterns

1 Introduction

Mining sequential patterns is a task of finding the full set of frequent sequences that satisfy a given minimum support in a sequence database. Sequential pattern mining was introduced in [2], has gradually become an essential data mining task, with broad applications, including market and customer analysis, web log analysis, pattern discovery in protein sequences, and mining XML query access patterns for caching.

In this paper, we propose a solution to mine closed sequences, rather than mining the full set of frequent sequences. Closed sequences are the unique maximal sequences of the equivalence classes.

The problem can be described as follows: Assume that \( I = \{ i_1, i_2, \ldots, i_m \} \) is a finite items set and \( D \) is a data set containing \( n \) transactions, each transaction \( s \in D \) is a sequence of distinct items \( s = \langle i_1, \ldots, i_k \rangle \), in which \( i_j \in I \). Let \( S \) be a \( k \)-items sequence, where \( S = \langle i_1, \ldots, i_k \rangle \) is a sequence of \( k \) distinct items \( i_j \in I \). Given a \( k \)-items sequence \( s \), let its support be \( \text{supp}(s) \) which is defined as the number of transactions in \( D \) that include \( s \). To mine all the frequent sequences from \( D \) requires finding all the sequences that support no less than the minimum support and this has to search through the huge search space which is given by the power set of \( I \). Han and Kamber[17] defined : A sequence database consists of sequences of ordered elements or events.

Sequential pattern mining has been studied extensively in recent years. Most previous studies are required to specify a minimum support threshold to perform the mining procedure. Usually, in practice, it is difficult for knowledge workers to provide an appropriate threshold previously. The reason why we mine closed sequential patterns is that they are compact representations of frequent sequential patterns. Further, we proposed an efficient algorithm, called FMCSP, which makes use of the minimum support constraint and the properties of closed sequential patterns to perform dynamic support searching and database pruning.

Sequential Patterns Mining was first introduced by Agrawal and Srikant in [1]:
Given a set of sequences, where each sequence consists of a list of itemsets, and given a user-specified minimum support threshold (min support), sequential pattern mining is to find all frequent subsequences whose frequency is no less than min support. This mining algorithm has a consequence of the following two problems.

First, sequential pattern mining often generates huge number of candidate patterns in an exponential curve, which is inevitable when the database consists of long frequent sequential patterns. For example, assume the database contains a frequent sequence \( \langle i_1, \ldots, i_k \rangle \), \( k = 20 \), it will generate \( 2^{20} - 1 \) frequent subsequences which are essentially redundant patterns.

Second, setting minimum support is also a difficult job for knowledge works: The smaller value of minimum support may lead to generate larger amount of candidate sequential patterns, whereas a too big one may cause no answer found.

In practice, to get an appropriate minimum support, one needs to have domain knowledge about the data, and be able to estimate the scale of how many patterns will be generated within a mining process with a particular threshold of minimum support.

A sequence \( s \) is called closed if there exists no super sequence of \( s \) with the same support in the database. Several studies to the first problem was proposed recently by Yan, et al. [9], Han, et al. [6]. Their algorithm can mine closed sequential patterns. Mining sequential patterns with closed patterns may largely reduce the number of patterns generated in the process and without losing any information because it can be used to derive the complete set of sequential patterns.

As to the second problem, as proposed in [5], a solution is to change the task of mining frequent patterns to mining top-\( k \) frequent closed patterns of minimum length \( \text{min-l} \), where \( k \) is the number of closed patterns to be mined, top-\( k \) refers to the \( k \) most frequent patterns, and \( \text{min-l} \) is the minimum length of the closed patterns. This setting is also desirable in the context of sequential pattern mining. Unfortunately, most of the techniques developed in [5] cannot be directly applied in sequence mining. This is because subsequence testing requires order matching which is more difficult than subset testing. Moreover, the search space of sequences is much larger than that of itemsets. Nonetheless, some ideas described in [5] are still influential in our algorithm. Mining closed sequences [6] has indicated that previous studies have presented that a frequent pattern mining algorithm should not mine all frequent patterns but only the closed ones because the latter leads to not only more compact yet complete result set but also better efficiency. However, most of the previously developed algorithms of closed pattern mining work under the candidate generate-and-prune methodology which is inherently costly in searching space, space usage and runtime when the support threshold is low or the patterns become long.

In recent years many studies of sequence mining have concluded a valuable point of view that for both itemsets and sequences, one should not mine all frequent patterns for saving both space and runtime. But the closed patterns, itemsets and sequences, are not only more compact and complete set but also better efficiency [7,8,9,10]. However, unlike mining frequent itemsets have been studied heavily, there are not so many methods proposed for mining closed sequential patterns. Like most of the frequent closed itemset mining algorithms, CloSpan [9] follows a candidate maintenance-and-test paradigm, i.e., it needs to maintain the set of already mined closed sequence candidates which can be used to prune search space and check if a newly found frequent sequence is promising to be closed. Unfortunately, under such a paradigm a closed pattern mining algorithm has rather poor scalability because a large number of frequent closed patterns, or candidates, will need large memory and lead to large search space for the closure checking of new patterns, when the support threshold is low or the patterns become long. Can we find a way to mine frequent closed
sequences without candidate maintenance? This seems to be a very difficult task.

2 Preliminary

Let \( I = \{i_1, i_2, \ldots, i_n\} \) be a set of distinct items. A sequence \( S \) is an ordered list of events, denoted as \( \langle e_1, e_2, \ldots, e_m \rangle \), where \( e_i \) is an item, i.e., \( e_i \in I \) for \( 1 \leq i \leq m \). For brevity, a sequence is also written as \( e_1 e_2 \ldots e_m \). From the definition we know that an item can occur multiple times in different events of a sequence. The number of events (i.e., instances of items) in a sequence is called the length of the sequence and a sequence with a length \( l \) is also called an \( l \)-sequence. For example, \( ABCD \) is a 4-sequence.

A sequence \( S_a = a_1 a_2 \ldots a_n \) is contained in another sequence \( S_b = b_1 b_2 \ldots b_m \), if there exist integers \( 1 \leq i_1 < i_2 < \ldots < i_q \leq m \) such that \( a_1 = b_{i_1}, a_2 = b_{i_2}, \ldots, a_n = b_{i_q} \). If sequence \( S_a \) is contained in sequence \( S_b \), \( S_a \) is called a subsequence of \( S_b \) and \( S_b \) a supersequence of \( S_a \), denote as \( S_a \prec S_b \). An input sequence database \( D \) is a set of tuples \( (sid, S) \), where \( sid \) is a sequence identifier, and \( S \) an input sequence. The number of tuples in \( D \) is called the base size of \( D \), denoted as \( |D| \). A tuple \( (sid, S) \) is said to contain a sequence \( S_a \), if \( S \) is a supersequence of \( S_a \), i.e., \( S_a \prec S \). The absolute support of a sequence \( S_a \) in a sequence database \( D \) is the number of tuples in \( D \) that contain \( S_a \), denoted as \( supp (S_a) \), and the relative support is defined as the percentage of tuples in \( D \) that contain \( S_a \)

\[
\text{relative support} = \frac{\text{supp}(S_a)}{|D|}
\]

Let \( T \) and \( S, T \subseteq D \) and \( s \subseteq I \), be subsets of all the transactions and sequences appearing in \( D \). The following two functions can describe the concept of closed sequences:

\[
f(T) = \{ s \in S | \forall t \in T, s \in t \} \quad \text{Find all sequences in} \ T
\]

\[
g(S) = \{ t \in D | \forall s \in S, s \in t \} \quad \text{Find all transactions in} \ S
\]

**Definition 1.** An sequence \( S \) is closed iff

\[
c(S) = f(g(S)) = f \circ g(S) = S
\]

The composite function is named as the closure operator. The closure operator defines the equivalence class of sequences.

**Definition 2.** For itemsets belongs to the same equivalence class iff they are supported by the same set of transactions.

3 The FMCSP Algorithm

Initially, FMCSP has no need to input the threshold of \( min_{sup} \). First, create Lattice with FAL algorithm [16]. In the meaning time, itemset is generated during the FAL process. In the end, equivalence class table, ECT, is generated and sorted into a projected ECT. For now, the sequential database \( D \) is lossless and completely represented by the lattice, ECT and Projected-ECT.

**Algorithm** FMCSP \((D)\)

//Input: \( D \)
//Output: Frequent Sequences \( f \)

int min_sup;
CreateLattice(D);
ItemSet=GenerateItemset(D);
ECT=GenerateClassTable(ItemSet);
PECT=Projected(ECT);
cin>>min_sup
FrequentSequences= Tuples in PECT with Frequency noless than min_sup

Fig. 1

It is convenient to demonstrate the idea of closure operator with example. In table 1, as a simple transaction database, there are 6 sequences with diverse length from 1 to 4. Items includes \( A, B, C, D, E, F \) and \( G \), totally 7 items.
Table 1 example sequence

<table>
<thead>
<tr>
<th>SID</th>
<th>sequence</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>B D</td>
</tr>
<tr>
<td>2</td>
<td>A B C D</td>
</tr>
<tr>
<td>3</td>
<td>A C D</td>
</tr>
<tr>
<td>4</td>
<td>C</td>
</tr>
<tr>
<td>5</td>
<td>A B E</td>
</tr>
<tr>
<td>6</td>
<td>F G</td>
</tr>
</tbody>
</table>

Function of $f(1), f(2), f(3), f(4), f(1,2), f(1,3)$ and $f(1,4)$ are shown as below:

- $f(1) = BD$
- $f(2) = ABCD$
- $f(3) = ACD$
- $f(4) = C$
- $f(5) = ABE$
- $f(6) = FG$
- $f(1,2) = BD$
- $f(1,3) = D$
- $f(1,4) = C$
- $f(2,3) = ACD$

In this example, the whole database is converted into a Equivalence Class Table (ECT), shown as table 2, and sorted by frequency in ascendant order. The first column is the series number of equivalent class. The second column is the title of the equivalent class. The third column is the element sequences of each equivalent class. The last column is the frequency, counts, of each equivalent class.
Table 2 Equivalence Class Table (ECT)

<table>
<thead>
<tr>
<th>No.</th>
<th>Equivalent class</th>
<th>SEQUENCE</th>
<th>Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>{2}</td>
<td>BC</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>{5}</td>
<td>ABE</td>
<td>1</td>
</tr>
<tr>
<td>3</td>
<td>{6}</td>
<td>FG</td>
<td>1</td>
</tr>
<tr>
<td>4</td>
<td>{1,2}</td>
<td>BD</td>
<td>2</td>
</tr>
<tr>
<td>5</td>
<td>{2,3}</td>
<td>AC</td>
<td>2</td>
</tr>
<tr>
<td>6</td>
<td>{2,5}</td>
<td>AB</td>
<td>2</td>
</tr>
<tr>
<td>7</td>
<td>{1,2,3}</td>
<td>D</td>
<td>3</td>
</tr>
<tr>
<td>8</td>
<td>{1,2,5}</td>
<td>B</td>
<td>3</td>
</tr>
<tr>
<td>9</td>
<td>{2,3,4}</td>
<td>C</td>
<td>3</td>
</tr>
<tr>
<td>10</td>
<td>{2,3,5}</td>
<td>A</td>
<td>3</td>
</tr>
</tbody>
</table>

The size of search space is the number of equivalent class, in this example, is 10.

It is convenient to project the ECT from ECT into frequency indexing table, as shown in Table 3, to speed up searching runtime of a certain support equivalence class.

Table 3 Projected ECT (PECT)

<table>
<thead>
<tr>
<th>Frequency</th>
<th>Serial No.</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1 2 3</td>
</tr>
<tr>
<td>2</td>
<td>4 5 6</td>
</tr>
<tr>
<td>3</td>
<td>7 8 9 10</td>
</tr>
</tbody>
</table>

The search space, with projected view, has been limited to only 3 tuples.

Let minimum support, min_sup, equals to 3, the frequent sequences are <D>, <B>, <C> and <A>. Let min_sup=2, the frequent sequences are <BD>, <AC>, <AD>, <CD>, <ACD>, <AB> and <D>, <B>, <C>, <A>.

With FMCSP, the minimum support threshold is no longer limited to a prefixed variable which means FMCSP a more flexible algorithm than our previous works [16]. For example, sequence AC is tested by closure function as below:

\[ f(g(AC)) = f(2,3) = ACD \]

Obviously, sequence AC is not equal to sequence ACD, so sequence AC is not a closed sequence. In other example of sequence BD, tested with closed function as below

\[ f(g(BD)) = f(1,2) = BD \]

Shows the result of closed function is the same as the input sequence, BD, so sequence BD is a closed sequence. It is also clear that a sequence is closed if and only if no supersequences of S with the same support exist in the lattice. Each equivalence class contains elements sharing the same supporting transactions and closed sequences are their maximal elements.

We demonstrate the construction of Lattice with FAL algorithm via example. The first sequence read from database linked to root node is <BD>. Shown as fig. 4.

![Fig.4](ROOT BD)

Next sequence read from sequence database is <ABCD>. Since there is no sequence in the lattice that contains sequence <ABCD>, so it is linked to root the node, as a sibling node of sequence <BD>, shown as fig. 5. Sequence node <BD> and <ABCD> are highlight with bold frame to indicate that these two sequence are read from original sequence database.

![Fig.5](ROOT BD ABCD)

But, the new sequence <ABCD> contains the sequence <BD> that already exists in the lattice. So sequence node <BD> has to reconnect its upper link to sequence node <ABCD>. After next two consecutive sequences, <ACD> and
<C>, are read from sequence database. The lattice is attached with sequences <ACD> and <C>, shown as fig. 6.

![Lattice with 10 equivalence classes](image)

Fig. 6

Finally, the last two sequences, <ABE> and <FG> were linked into the lattice. In Fig. 7, 10 closed sequences were framed with broad rectangle. Each closure represented an equivalence class.

![Lattice with 10 equivalence classes](image)

Fig. 7 Lattice with 10 equivalence classes

4 Conclusion

Unfortunately, Apriori-like algorithms may fail to extract all the frequent sequences from dense data sets, which contain strongly correlated sequences and long frequent sequential patterns. Such data sets are, in fact, very hard to mine since the Apriori closed-downward principle does not guarantee an effective pruning of candidates, while the number of frequent sequences grows up very quickly as the minimum support threshold is decreased. Many studies have incept the concept to elaborate all frequent pattern mining to more compact results and significantly better efficiency of memory usage. Our study shows that this is usually true when the number of frequent closed patterns is extremely huge, in this case the number of frequent closed patterns is also tend to be very large. In most case, the previously developed closed pattern mining algorithms rely on candidates to check if a newly found frequent pattern is closed or if it can invalidate some already mined closed candidates. Because the set of already mined frequent closed patterns keeps growing during the mining process, not only will it consume more memory, but also lead to inefficiency due to the growing search space for pattern closure checking. In this paper, we proposed FMCS, a novel algorithm for mining frequent closed sequences. It has improved the drawback of the candidate maintenance-and-test paradigm, constructing more compact searching space compare to the previously developed closed pattern mining algorithms. FMCS adopts a breadth-first method can output the frequent closed patterns online.

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