## The Discovery of Interacting Episodes and Temporal Rule Determination in Sequential Pattern Mining

by

Carl Howard Mooney, B.Sc.(Comp.Sc)(Hons)
School of Informatics and Engineering,
Faculty of Science and Engineering

December 1, 2006

A thesis presented to the Flinders University of South Australia in total fulfilment of the requirements for the degree of Doctor of Philosophy

#### Abstract

The reason for data mining is to generate rules that can be used as the basis for making decisions. One such area is sequence mining which, in terms of transactional datasets, can be stated as the discovery of *inter-transaction* associations or associations between different transactions. The data used for sequence mining is not limited to data stored in overtly temporal or longitudinally maintained datasets and in such domains data can be viewed as a series of events, or episodes, occurring at specific times. The problem thus becomes a search for collections of events that occur frequently together.

While the mining of frequent episodes is an important capability, the manner in which such episodes interact can provide further useful knowledge in the search for a description of the behaviour of a phenomenon but as yet has received little investigation. Moreover, while many sequences are associated with absolute time values, most sequence mining routines treat time in a relative sense, returning only patterns that can be described in terms of Allen-style relationships (or simpler), ie. nothing about the relative pace of occurrence. They thus produce rules with a more limited expressive power. Up to this point in time temporal interval patterns have been based on the endpoints of the intervals, however in many cases the 'natural' point of reference is the midpoint of an interval and it is therefore appropriate to develop a mechanism for reasoning between intervals when midpoint information is known.

This thesis presents a method for discovering interacting episodes from temporal sequences and the analysis of them using temporal patterns. The mining can be conducted both with and without the mechanism for handling the pace of events and the analysis is conducted using both the traditional interval algebras and a midpoint algebra presented in this thesis.

The visualisation of rules in data mining is a large and dynamic field in its own right and although there has been a great deal of research in the visualisation of associations, there has been little in the area of sequence or episodic mining. Add to this the emerging field of mining stream data and there is a need to pursue methods and structures for such visualisations, and as such this thesis also contributes toward research in this important area of visualisation.

#### Certification

I certify that this thesis does not incorporate without acknowledgement any material previously submitted for a degree or diploma in any university; and that to the best of my knowledge and belief it does not contain any material previously published or written by another person except where due reference is made in the text.

As requested under Clause 14 of Appendix D of the *Flinders University Research Higher Degree Student Information Manual* I hereby agree to waive the conditions referred to in Clause 13(b) and (c), and thus

- Flinders University may lend this thesis to other institutions or individuals for the purpose of scholarly research;
- Flinders University may reproduce this thesis by photocopying or by other means, in total or in part, at the request of other institutions or individuals for the purpose of scholarly research.

Signed	Dated
Signed	Dated

Carl Howard Mooney

## Acknowledgements

I would like to thank my supervisor John Roddick for his support and guidance throughout this journey that has ultimately become this dissertation. John your patience, enthusiasm and work ethic are inspirational. To those colleagues and friends who have shared their insights into this work; Denise de Vries, Aaron Ceglar, Anna Shillabeer, Paul Calder, Darius Pfitzner, and Eddie Winarko, thank you all. I would like to add a special thank you to both Anna and Denise for reading the drafts and making critical comment.

To the School of Informatics and Engineering and the computer support staff who have provided me with materials and support for my studies I thank you. Rino and Michael you are great in a crisis and you always find time to help. Thanks to Janet for the casual chats over lunch and coffee and to Graham who didn't mind interruptions at any time. This work was funded by an APA scholarship and I would like to thank both the Commonwealth Government for its financial assistance as well as the Flinders University for the casual work that was offered to me.

To be able to complete this thesis has been a journey of nearly a decade and I owe a great deal to Tony Mykolajenko and his staff for both putting me on a new path in life and also for the belief that I could make it.

To my family who has supported me throughout my life in all my endeavours and especially through this time, my heartfelt thanks go to Mum, Dad, Ian, Heather and Grace and to Grandma Jane who will live to see me finally complete my studies. Finally I would like to say thank you to Louise for the understanding, support and encouragement she has given me for the last year, it has been quite a strain on the relationship, but we have prevailed.

Carl Howard Mooney
December 2006
Adelaide.

## Contents

$\mathbf{A}$	bstra	ct		ii
$\mathbf{C}$	ertifi	cation		iii
A	ckno	wledge	ements	iv
Ta	able (	of Con	tents	v
Li	st of	Figur	es	xi
Li	st of	Table	s	xiii
Li	st of	Algor	ithms	xv
1	Introduction			
2	Seq	uentia	l Pattern Mining	4
	2.1	The S	equential Pattern Mining Problem	5
	2.2	Types	of Constraints	6
	2.3	Count	ing Techniques	9
	2.4	Aprior	ri-based Algorithms	10
		2.4.1	Problem Statement and Notation	11
		2.4.2	Horizontal Database Format	12
		2.4.3	Horizontal Database Format Algorithms	12
		2.4.4	Vertical Database Format	20
		2.4.5	Vertical Database Format Algorithms	21
		2 4 6	Summary of Apriori-based Algorithms	26

CONTENTS	vi
----------	----

2.5	Projec	etion-based Algorithms	27
	2.5.1	Pattern Growth	27
	2.5.2	Summary of Pattern Growth Algorithms	31
2.6	Tempo	oral Sequences	31
	2.6.1	Problem Statement and Notation for Episode and Event-based Algorithms	31
	2.6.2	WINEPI	33
	2.6.3	PROWL	35
	2.6.4	Event-Oriented Patterns	36
	2.6.5	Pattern Directed Mining	37
	2.6.6	Summary of Temporal Sequence Algorithms	38
2.7	Extens	sions	38
	2.7.1	Closed Frequent Patterns	38
	2.7.2	Hybrid Methods	40
	2.7.3	Approximate Methods	40
	2.7.4	Parallel Algorithms	41
	2.7.5	Other Methods	42
	2.7.6	Time Series Mining	42
2.8	Incren	nental Mining Algorithms	43
	2.8.1	Incremental Discovery of Sequential Patterns	43
	2.8.2	ISM: Interactive Sequence Mining	43
	2.8.3	ISE: Incremental Sequence Extraction	43
	2.8.4	IUS/DUS: Incrementally/Decreasingly Updating Sequences $\ .$	44
	2.8.5	GSP+ and MFS+	44
	2.8.6	IncSpan: Incremental Sequential Pattern mining	45
	2.8.7	Improvements of IncSpan	46
2.9	Areas	of related research	47
	2.9.1	Streaming Data	47
	2.9.2	String Matching and Searching	47
2.10	Rule I	inference	48
2.11	Discus	ssion	48

3	Ten	nporal Logic	50		
	3.1	Temporal Logic Models	50		
	3.2	Allen's Interval Algebra	52		
	3.3	Freksa's Semi-Intervals	53		
	3.4	Extensions	56		
		3.4.1 Fuzzy Time Intervals	56		
		3.4.2 Fuzzy Interval Algebra	57		
	3.5	Discussion	58		
4	Ten	aporal Intervals with Midpoints	59		
	4.1	Midpoints in Relation to Existing Models	60		
	4.2	Linear Temporal Sequences	60		
		4.2.1 Implied Order and Implied Simultaneity	62		
	4.3	Midpoint Preliminaries	65		
	4.4	Equal Length Intervals	67		
	4.5	Variable Length Intervals			
		4.5.1 Naming Conventions	68		
		4.5.2 $$ The Set of Variable-Length Midpoint Interval Relationships	71		
4.6 Transformations		Transformations	73		
		4.6.1 Conceptual Hierarchies	73		
	4.7	Iconic Representation	77		
		4.7.1 Extensions to Freksa's Iconic Representations	77		
	4.8	Discussion	80		
5	Mining Interacting Episodes 8				
	5.1	The Framework	82		
		5.1.1 Data considerations	82		
	5.2	Frequent Episode Discovery	83		
		5.2.1 Problem Definition	83		
		5.2.2 Algorithmic Considerations	84		
	5.3	Interacting Episode Discovery	86		
		5.3.1 Problem Definition	86		

CONTENTS	viii
----------	------

		5.3.2	An Algorithm for Interaction Discovery 89
		5.3.3	Interaction Classes
		5.3.4	Common Tokens
		5.3.5	Interruptions at different locations
	5.4	Discus	ssion
6	Tim	sing C	onsiderations 99
U		J	
	6.1		g Marks
		6.1.1	Timing Marks as Tokens
		6.1.2	Timing Marks Added as Delimiters
		6.1.3	Timing Marks as Absolute Time
		6.1.4	The Value of Timing Marks
	6.2	Rule s	semantics
	6.3	Algori	ithmic Considerations
		6.3.1	Timing Mark Pruning
	6.4	Discus	ssion
7	Tra	nsitive	e Relationships 106
	7.1	The S	tructure of Transitive Relationships
		7.1.1	Terminology
	7.2	Transi	itivity and Known Lengths
		7.2.1	Transitivity for Variable-Length Intervals
		7.2.2	Transitivity for Equal-Length Intervals
	7.3	Rule I	Inference using Transitive Relationships
		7.3.1	Rule Inference: An Overview
		7.3.2	Limiting the Number of Itemsets, Sequences and Rules 115
		7.3.3	Outcome Discovery
		7.3.4	Presentation of Outcomes
		7.3.5	Implications Arising from Interacting Episodes
	7.4	Visual	lising the Outcomes from Transitive Relationships

CONTENTS

8	Con	clusio	ns and Future Research	121
	8.1	Mining	g Heuristics and Datasets	. 121
	8.2	Transitive Relationships		
	8.3	Develo	opment of Visualisation Tools	. 122
	8.4	Applic	eation Areas Applicable to this Approach	. 122
	8.5	Conclu	asion	. 122
$\mathbf{A}$	Tra	nsitivi	ty Tables	<b>12</b> 3
	A.1	A.1 Allen's Transitivity Table		
	A.2	Equal-	-Length Interval Midpoint Transitivity Table	. 126
	A.3	Variab	ble-Length Interval Midpoint Transitivity Table	. 127
		A.3.1	Before (<) to LargeLargeOverlap (llo)	. 127
		A.3.2	$\it is ext{-}FinishedSmall-by~(fsi)~to~\it LastContainsFirst-of~(fdli)~.~.~.~.$	. 141
		A.3.3	is-StartedSmall-by (ssi) to StartsSmall (ss)	. 152
		A.3.4	FirstDuringLast (fdl) to FinishesSmall (fs)	. 158
		A.3.5	is-LargeLargeOverlapped-by (lloi) to After (>)	. 169
		A.3.6	Symmetric Verification Table	. 184
В	Soft	ware A	Application	185
	B.1	Seque	nce Mining	. 186
		B.1.1	Sequence Mining Interface	. 186
		B.1.2	Viewing the Output	. 187
		B.1.3	Controls for Mining	. 189
		B.1.4	Execution Information	. 191
	B.2	Transi	tive Relationship Discovery	. 192
		B.2.1	Transitive Relationships Interface	. 192
	B.3	Exper	imental Results	. 194
		B.3.1	Mining without Timing Marks	. 194
		B.3.2	Mining with Timing Marks	. 196

CONTENTS	X

$\mathbf{C}$	Algorithms				
	C.1 Interacting Episodes				
		C.1.1	Frequent Episodes	198	
		C.1.2	Frequent Interactions	200	
	C.2	Timing	g Marks	202	
Bi	bliog	raphy		204	

# List of Figures

1.1	Structural Domain of this Thesis	2
2.1	A comparison of different counting methods	10
2.2	The prefix-tree of $PSP$ and the hash-tree of $GSP$	16
2.3	Hackle-tree for an RE-constraint	18
2.4	A Prefix Tree of MSPS	20
2.5	A length-decreasing support constraint	30
2.6	An example event sequence	32
2.7	Depiction of a serial and parallel episode	33
2.8	The PROWL process	36
2.9	Sequence fragments in an event sequence	37
2.10	Two examples of SP Trees	38
3.1	Freksa's iconic representation of Allen's relations	55
3.2	Fine-grained (Allen) reasoning using Freksa's coarse reasoning methods.	55
3.3	A depiction of a crisp and fuzzy interval	57
3.4	A depiction of an $IA^{fuz}$ relation	58
4.1	Models of temporal interval relations	61
4.2	Data stream generated from $n$ independent sensors	63
4.3	Moving window of potentially simultaneous tokens	63
4.4	Moving window $(w)$ over tokens with larger than required granularity	64
4.5	Allen's constraint propagation algorithm	66
4.6	The sections of an interval for the $overlap$ relationships	69
4.7	Depiction of a SmallLargeOverlap (slo) relationship	69

LIST OF FIGURES xii

4.8	Depiction of a $LastDuringFirst$ (ldf) relationship	70
4.9	The sections of an interval for the <i>starts</i> relationships	70
4.10	Depiction of a $StartsMedium$ (sm) relationship	71
4.11	Hierarchical structure of the overlap relation	74
4.12	Hierarchical structure of the <i>during</i> relation	75
4.13	Hierarchical structure of the $starts$ and $finishes$ relations	76
4.14	Iconic representations of the Allen and $VLMI$ relationships	77
5.1	Possible positions for a sub-episode, $e_2$ , with a sub-episode, $e_1$	87
5.2	Section of an input string showing varying window widths	88
6.1	Possible structure of data when timing marks are included	101
7.1	Depiction of an additive and union transitive relationship	107
7.2	Expressive power example for two meeting intervals	109
7.3	Expressive power example for two overlapping intervals	111
7.4	Allen <i>outcomes</i> for $A \to C$ when $A \xrightarrow{o} B \xrightarrow{o} C$	113
7.5	Equal-Length outcomes for $A \to C$ when $A \xrightarrow{so} B \xrightarrow{lo} C$	114
7.6	Equal-Length outcomes for $A \to C$ when $A \xrightarrow{lo} B \xrightarrow{lo} C$	114
7.7	Best possible Equal-Length outcomes for $A \to C$	115
7.8	Iconic representations of the <i>outcomes</i> for Example 7.1	119
A.1	VLMI transitivity table highlighting the symmetry	184
B.1	Screenshot: The $INTEM_{TM}$ application	187
B.2	Screenshot: Viewing and Tree Panes – $INTEM_{TM}$	188
B.3	Screenshot: Control Pane for sequence mining – $INTEM_{TM}$	189
B.4	Screenshot: Mining run and Interaction discovery – $INTEM_{TM}$	191
B.5	Screenshot: Transitive Relationships interface	192
B.6	Screenshot: All possible outputs – Transitive Relationships interface	193
B.7	Processing time and frequent episode production	195
B.8	Execution time and frequent interaction production	196
B 9	Timing Marks – Processing time and frequent episode production	197

## List of Tables

2.1	Horizontal Database Format	12
2.2	Large Itemsets	13
2.3	A transformed database and mappings	13
2.4	Vertical Database Format	21
2.5	Computing Support using temporal id-list joins	22
2.6	SPAM data representation	24
2.7	A summary of apriori-based algorithms	26
2.8	A sequence database	27
2.9	A summary of pattern growth algorithms	31
2.10	PROWL event sequence layout	35
2.11	A summary of temporal sequence algorithms	38
3.1	Allen's thirteen temporal relationships	52
3.2	Freksa's eleven semi-interval relationships	54
4.1	Vilains five point-interval temporal relationships	64
4.2	Equal-length interval-interval relationships with midpoints 6	67
4.3	The 49 VLMI relationships	72
4.4	The major divisions of the VLMI relationships	78
5.1	Constraint pattern propagation rules	90
5.2	Possible sub-episode configurations	96
7.1	Extract from the VLMI transitivity table	)9
7.2	Extract from the Allen transitivity table	)9
7.3	Comparison of <i>outcomes</i> for Allen and midpoint transitive relationships. 11	11

	•
LIST OF TABLES	VII
LIGI OF IADLES	AIV

7.4	Output comparisons for Allen and Midpoint transitive relationships $112$
A.1	Allen's transitivity table
A.2	ELMI transitivity table
A.3	VLMI transitivity table – Before (<) to LargeLargeOverlap (llo) 127
A.4	VLMI transitivity table – <i>is-FinishedSmall-by</i> ( <b>fsi</b> ) to <i>LastContainsFirst-of</i> ( <b>fdli</b> )
A.5	VLMI transitivity table – $is$ - $StartedSmall$ - $by$ (ssi) to $StartsSmall$ (ss) 152
A.6	$\label{lem:VLMI} \mbox{VLMI transitivity table} - \mbox{\it FirstDuringLast (fdl) to \it FinishesSmall (fs)}.  .  158$
A.7	VLMI transitivity table – is-LargeLargeOverlapped-by (lloi) to After (>). 169
B.1	Non-timing mark experimental file specifications
B.2	Timing mark experimental file specifications

## List of Algorithms

C.1	Find Frequent Closed Episodes	199
C.2	Find Relationships	200
C.3	Find Any Relationships	201
C.4	Prune Candidate Interactions	201
C.5	Constrain using timing marks	202
C.6	Remove timing marks	203