Data mining- A Mathematical application

Renu Rathee

Research Scholar, Singhania, University, Rajasthan, India

Abstract In this paper we have depicted the various mathematical models based on the themes on data mining. The numerical representations of regression and linear models have been explained. We have also shown the prediction of datum in the light of statistical approaches namely probabilistic approach, data estimation and dispersion theory. The paper also deals with the efficient generation of shared keys required for direct communication among co-processors without active participation of server. Hence minimization of time-complexity, proper utilization of resource as well as environment for parallel computing can be achieved with higher throughput in secured fashion. The techniques involved are cryptic methods based support analysis, confidence rule, resource mining, sequence mining and feature extraction. A new approach towards realizing variability concept of key in Wide - Mouth Frog Protocol, Yahalom Protocol and SKEY Protocol has been depicted in this context.

Regression based data-mining techniques

Concept - We have pointed out the scenario where the prediction of dependency of a datum at time instant ti on another at t_2 can be computed. If we assume d_1 as datum at t_1 and d_2 as datum at t_2 then we can write the following equation as

$$d_2 = a + bd_1..(1)$$

Where a,b are constants. Data prediction based on linear regression model has been concentrated.

Linear representation - As per statistical prediction let the predicted value of a datum d is Δ^1 . We assume that its original; value is Δ^2 . As per data mining based regression model , we can denote $\Delta^i = d_{2,i} - (a + b d_{i,j})$ as the error in taking a + b d _{1, j} for d _{2, i} and this is known as error of estimation .

Prediction based on probabilistic approach

Suppose observed data be k_1 , k_2 , k_3 ... k_m have respective probability p_1, p_2, \dots, p_n .

When
$$\sum_{i=1}^{m} p_i = 1$$

then
$$E(k) = \sum_{i = 1}^{\infty} k_i p_i = 1$$
 .(2),

provided it is finite.

Here, we are use bivariate probability based on K (k_1 , k_2 , k_3, k_m) i.e. set of observed data and Q (q_1 , q_2 , q_3 ,...., q_n) i.e. set of predictive values, (1 < m < n)

Theorem 1

If the observed data set value and predicted data set value be two jointly distributed random variable then $\mathsf{E}\left(\,\mathsf{K}+\mathsf{Q}\right)\,=\mathsf{E}\left(\mathsf{K}\right)+\mathsf{E}(\mathsf{Q})\,.$

Proof : K assume values $k_1,\,k_2,\,k_3...k_m\,Q$ assume values $q_1,\,q_2,\,q_3....q_m$

$$\begin{array}{l} P(K=k_{i},\,Q=q_{j})=p_{ij},\,\,i=1\,\,to\,n\ \ and\,\,j=1\,\,to\,n\\ E\,\,(K+Q)\ \ =\ \ \sum\sum_{i}\,(k_{i}\,+q_{j})\,\,p_{ij}\\ =\ \ \sum\sum_{i}\,\sum_{j}\,k_{i}\,\,p_{ij}\,+\sum_{i}\,\sum_{j}\,q_{i}\,\,p_{ij}\\ =\ \ \sum\,k_{i}\,\,\sum_{j}\,p_{ij}\,+\sum_{i}\,q_{j}\,\,\sum_{j}\,p_{ij}\\ =\ \ \sum\,(K+Q)\ \ =\ \ E\,\,(K)\,+\,E(Q)...(3)\\ Similarly,\,E(\,K\,^{*}\,Q)\ \ =\ E\,\,(K)\,^{*}\,E\,\,(Q)...(4) \end{array}$$

Prediction based on dispersion theory and pattern analysis

The values of the data for different sessions are not all equal. In some cases the values are close to one another, where in some cases they are highly dedicated from one another. In order to get a proper idea about overall nature of a given set of values, it is necessary to know, besides average, the extent to which the data differ among themselves or equivalently, how they are scattered about the average.

Let the values k_1 , k_2 , k_3 k_m are the obtained data and c be the average of the original values of k_{m+1} , k_{m+2} ,.... k_n Mean Deviation of k about c will be given by

$$\label{eq:model} \begin{array}{rl} MD_c &=& \displaystyle \frac{1}{(n-m)} \sum_{\substack{i=1\\ i=1\\ m \in \mathbf{k}}} |k_i-c| \ ..(7) \\ \mbox{In particular , when } c &=& k \ , \ mean \ deviation \ about \\ mean \ will \ be \ given \ by \\ & 1 \qquad n-m \end{array}$$

$$MD_{k} = \frac{1}{(n-m)} \sum_{i=1}^{n-m} |k_{i} - k_{i}| = 1$$

Pattern matching - We want to study the trend analysis of future events based on prediction using previously

observed data. If the event delivers some numerical based data estimation , then we can predict so in certain forms. We assume d_p to be predicted datum and d_o as observed datum If d_p and do are linearly related, then d_p = a + b do (9) If exponentially related , the equation will be in the form of d_p = $ab^{d_0}..(10)$. If logarithmic transformation based prediction rule is observed, then the equation will be D_p = A + B d_t(11). where D_p = log d_p , A = log a and B = log b. In case of data merging towards obtaining a meaningful information, the convention rule is as follows-di=> d(i+k)mod n where di \in D, k is the offset

value and n is the number of sensed data elements ie. number of elements of set D. The value of k varies from stage to stage.

Communication based on support

Scheme - A and B are two parties . K1,K2,K3,K4,K5,K6 are keys which are protected to A and B only . A sends message mi,m2,m3,m4,m5,m6 in encrypted form with the help of one or more keys . Third party will decipher each message by error- and-trial method and form sets . The key having maximum support is the shared key between A and B . If the number of shared key is more than one then that one is primary while other one is candidate to it .Here we will find shared key so that the third party will not be able to decipher the message .

Mathematical Analysis Message Encrypted Key -

- m1 ek1=f(k1,k3,k4,k6)=k1^k3^k4^k6
- m2 ek2=f(k3,k5)=k3^k5
- m3 ek3=f(k4,k5,k6)=k4^ k5^k6
- m4 ek4=f(k2,k3,k5)=k2^k3^k5
- m5 ek5=f(k1,k2)=k1^k2
- m6 ek6=f(k1,k2,k3,k6)=k1^k2^k3^k6

So, it is seen that k3 is supported by 4 out of 6 sets of shared key. This support of k3=66.6% . Hence shared key of A & B is k3. If hacker hacks k1, k2 ... k6 then by applying error-and-trial it will get shared key. So concept of automatic variable shared key is proposed. The concept is that shared key = (key having maximum support) xor (xor of the value of messages where the support is not available) . Hence, k3= key having maximum support , m3,m5= messages encrypted without k3 . Therefore , shared key = $k3^m3^m5$

This scheme cannot be revealed to the hacker . So it will hack k3 instead modified value of the shared key.

Communication based on confidence rule

Scheme - Input:- m1,m2,m3,m4,m5,m6 to A.

K1,K2,K3,K4,K5,K6 TO A and B.

Step1:

 encrypts each of the messages with combination of the keys and sends it to B.

Step2:

B. finds the key which has the confidence level of 100%, i.e. key1=>key2. If keyi exists, then key2 will also exist and hence confidence of Key1=>key2 is 100 %.

Step3 : Shared key is keyi.

Step4: (Application only for enhancing security level) Shared (key=keyi) XOR (key-new), where key-new can be obtained such that key-new=>key1 is minimum.

Mathematical Analysis Message Encrypted Keys

- m1 Sk1=(k1,k3,k4,k6)=(k1^k3^k4^k6)
- m2 $Sk2=(k3,k5)=(k3^{k5})$

m3 Sk3= $(k4,k5,k6)=(k4^k5^k6)$

m4 Sk4= $(k2,k3,k5)=(k2^k3^k5)$

- m5 Sk5= $(k1,k2)=(k1^k2)$
- m6 Sk6=(k1,k2,k3,k6)=(k1^k2^k3^k6)

Only k4=>k6 has confidence level of 100 % . So, shared key=k4(up to step 3).

Association Scheme Probability

k1=>k4	1/3
k2=>k4	0
k3=>k4	1/4
k5=>k4	1/2
k6=>k4	2/3

So, key-new=k2 since it has least probability . Hence , shared key=k4 XOR k2.

Statistical approaches of resource mining

- A. Based on prediction of most frequent word The most frequent key can be obtained based on $Max(f_1, f_2, ..., f_n)$ where $f_1, f_2, ..., f_n$ are relative frequencies and n is total number of keys.
- Based on prediction of variable within interval We can predict the value of a variable key if we can measure interval properly. We can apply this scheme in hacking.

Theorem 2

If a variable key changes (V) over time (t) in an exponential manner, in that case the value of the variable at the centre point an interval (ai, a2) is a geometric mean of its value at ai and a2.

Proof - Let $V_a = mn^a$

Then $V_{a1} = mn^{a1}$ and $V_{a2} = mn^{a2}$

Now, value of V at $(a_1 + a_2)/2$ = mn^{(a1+a2)/2} = [m²n^(a1+a2)]^{1/2} = [(mn^{a1})(mn^{a2})]^{1/2} = (V_{a1}V_{a2})^{1/2}

C. Based on prediction of interrelated variables In a message there may be a variable which is dependent on any other based on any equation in that case extraction can be made.

Theorem 3

If a variable m related to another variable n in the form m = an, where a is a constant, then harmonic mean of n is related to that of n based on the same equation.

Proof - Let x is no. of given values.

 $\begin{array}{l} \text{If } m_{HM} = x \; / \; (\sum \; 1/m_i) \; \tilde{\text{for}} \; i = 1 \; \text{to} \; x \\ = x \; / \; (\sum \; 1/an_i) \quad [\; \text{Since} \; m_i = an_i] \\ = x \; / \; (\; 1/a \; \sum \; 1/n_i) \; \; \text{for} \; i = 1 \; \text{to} \; x \\ = a(\; x \; / \; (\; \sum \; 1/n_i) \; \; \text{for} \; i = 1 \; \text{to} \; x \\ = an_{HM} \end{array}$

Shared key generation in the light of sequence mining

Let us suppose that four users viz.U1,U2,U3,U4 are in a network. Each of U1,U2,U3 transmits three messages to U4 in successive sessions. Sender Key Operations

U1	110110	U1(m1) → U4
U2	100101	U2(m1)→U4
U3	001010	U3(m1)→U4
U1	001100	U1(m2)→U4
U2	000011	U2(m2) → U4
U3	100001	U3(m2) → U4
U1	111100	U1(m3) → U4
U2	000001	U2(m3) → U4
U3	110100	U3(m3) → U4

A. Algorithm

Step 1 :	Designate each bit of key as a character.				
Step 2 :	If the character index value is i include it in sequence.				
Step 3 :	else ignore the value.				
Step 4 :	Identify the pattern that is decided by the communicating party and fetch the combination.				
Step 5 :	The shared key for each user will be based on the combined result				
Step 6 :	Repeat the steps ito5 for other users				
Step 7 :	Final shared key will be based on shared key in combined form of U1/U2/U3 and computation scheme.				

B. Analysis

The bits can be denoted by A,B,C,D,E,F. Combined sequence of U1: $(A,B,D,E) \rightarrow (C,D) \rightarrow (A,B,C,D)$

Table 1- Combined sequence forU1							
Sequence	Session	A	В	С	D	E	F
1	1	1	1	0	1	1	0
2	4	0	0	1	1	0	0
3	7	1	1	1	1	0	0

Combined sequence of U2 : $(A,D,F) \rightarrow (E,F) \rightarrow (F)$

Table 2- Combined sequence forU2

Sequence	Session	A	В	С	D	E	F
1	2	1	0	0	1	0	1
2	5	0	0	0	0	1	1
3	8	0	0	0	0	1	1

Combined sequence of U3 : (C,E) \rightarrow (A,F) \rightarrow (A,B,D)

Table 3- Combined sequence forU3

Sequence	Session	Α	В	С	D	E	F
1	3	0	0	1	0	1	0
2	6	1	0	0	0	0	1
3	9	1	1	0	1	0	0

C. Method 1

Communicating parties : U1 and U4 (say).Sequence of AB and D are as follows :

AB=2, D=3.Therefore xi=2 and x2=3 Therefore U1

will compute $((A.M.of2and3)^*(H.M.of2and3))^{1/2}$ and U4 will compute G.M. of 2and3.So, shared key= $6^{i/2}$. If any occurrence becomes null, then that parameter value is treated as zero.

D. Method 2

Communicating parties : U3 and U4 (say) In case of U3, Union becomes C E A F B D So, shared key of U3 and U4 is C E A F B D

E. Method 3

Communicating parties : U2 and U4 (say) Shared key is based on intersection and it is F.

Key using feature based method

Let six messages are to be sent by the sender and those have to be encrypted by combination of one or more keys using some function.

Table 4 - Association of keys against each message

message	Keys associated
M1	SK1 = (K1,K3,K4,K6)
M2	SK2 = (K3,K5)
M3	SK3 = (K4, K5, K6)
M4	SK4 = (K2, K3, K5)
M5	SK5 = (K1,K2)
M6	SK6 = (K1, K2, K3, K6)

Table 5 - Determination	n of	count and	value
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Key	Initial value	Count	Value	(Value) ²
K1	0.1	3	0.3	0.09
K2	0.2	3	0.6	0.36
K3	0.3	4	1.2	1.44
K4	0.4	2	0.8	0.64
K5	0.5	3	1.5	2.25
K6	0.6	3	1.8	3.24

Now CF = (x , y , z) where x = number of elements , y = linear sum of the elements and z = sum of the square of the elements

CF1 = (4, 4.1, 5.41) CF2 = (2, 2.7, 3.69) CF3 = (3, 4.1, 6.13) CF4 = (3, 3.3, 4.05) CF5 = (2, 0.9, 0.45) CF6 = (4, 3.9, 5.13)

So CFnet = accumulation of maximum of each tuple = (4 , 4.1 , 6.13) So shared key = floor of modulus of (4.1 - 6.13) = 2

Wide - mouth frog using variable key

Both Alice and Bob share a secret key with a trusted server let Trent. The keys are just used for key distribution and not to encrypt any actual messages between users. The proposed algorithm is as follows-

- Alice concatenates a timestamp, Bob's name and a technique to deduce random session key based on timestamp and Bob's name. She then encrypts the whole message with the key she shares with Trent. She sends this to Trent along with her name. Alice sends:- A, EK_A (TA, B, f).
- 2. Trent decrypts the message. For enhanced security, he concatenates a new timestamp, Alice's name, function "f" and the difference between TB and TA. He then encrypts the whole message with the key he shares with Bob. Trent sends: $EK_B(T_B, A, f, d)$. Hence, f is automatic variable based on T_B , d.
- 3. Bob decrypts it. He then first verify the sender's name, and compute T_A based on $T_A = T_B d$
- 4. Then it will compute "f" based on TA and binary form of ASCII value of his name.
- 5. Thus he computes K, i.e. the session key with which he will communicate with Alice.
- 6. In the next iteration TA, KA will be changed and hence "f" and so on.

The main advantage is that nowhere the transmission of key K is used.

Yahalom protocol using variable key - Both Bob and Alice share a secret key with Trent.

Let , RA = Nonce chosen by Alice

NB =Number chosen by Bob based on RA ,A

KA = Shared key between Alice and Trent

KB = Shared key between Bob and Trent

A=Alice's name

B=Bob's name

K=Random session key

- 1. Alice concatenates her name and a random number and sends it to Bob.
- 2. Bob computes $N_B = R_A$ + (binary form of ASCII value of Alice).

He sends Trent B, $E_{_{KB}}$ (A, $R_{_A}$, f), where f= offset which when applied on $N_{_B}$ yields $R_{_A}$.

- 3. Trent generates two messages to Alice E_{KA} (B, K', R_A , f, d), E_{KB} (A, K', d),where K= session key random = f (K', d).
- 4. Alice decrypts first message, extracts K using f((K', d). Alice sends Bob two messages E_{KB} (A, K', d), E_{K} (R_A, f).
- 5. Bob decrypts A, K', d are extracts of K like f(K', d) =K.. Then he extracts N_B using $f(R_A, f) \models N_B$.

It is to be remembered that the functions f(K', d) and f(RA, f) should be reversible. Bob then matches whether N_B has same value. At the end, both Alice and Bob are convinced that they are talking to the other and not to a third party. Advantage is that there is no use of transmitting

 $N_{\scriptscriptstyle B}$ and K. Demerit is calculation of $N_{\scriptscriptstyle B}$ and K using the functions specified.

Analysis of skey using variable key - SKEY is mainly a program for authentication and it is based on a one-way function. The proposed algorithm is as follows-

- Host computes a Bernouli trial with biased coin for which p= probability of coming i.q=(1-p)=probability of coming 0.Let number of trials be n. Assume n=6, and string = 110011.
- 2. Host sends the string to Alice.
- Alice modifies its own public key based on that the new public key = previous key + (binary equivalent of the number of 1's present in the string).
- 4. Alice creates a Shared Key.
- 5. Alice modifies the public key along with modification scheme with shared key.
- 6. Alice then encrypts the string with her private key and sends back to the host along with her name.
- Host first decrypts public key and accordingly fetches it from database of Alice and computes the result.
- If match is found, then it performs another level of verification by decrypting the string with new value of Alice's public key.
- 9. If that also matches, then authentication of Alice is certified.

Conclusion

The techniques involved for data prediction in this paper are namely regression rule, probabilistic approach, and datum estimation analysis and dispersion theory. We have also shown how pattern matching can be sensed. Several approaches of shared key computation on the basis of data mining techniques have been discussed in details with relevant mathematical analysis. Variable concept of key in Wide-Mouth Frog Protocol, Yahalom Protocol and SKEY Protocol has also been applied in cryptic data mining

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