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Data mining algorithms vary from one to another, each one has its own pros and cons, i will not go through that in this article but the first one you should focus on must be the classical Apriori ...
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Before data mining algorithms can be used, a target data set must be assembled. As data mining can only uncover patterns actually present in the data, the target data set must be large enough to contain these patterns while remaining concise enough to be mined within an acceptable time limit. A common source for data is a data mart or data ...
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This book covers a variety of data-mining algorithms that are useful for selecting small sets of important features from among unwieldy masses of candidates, or extracting useful features from measured variables. The example code is in C++ and CUDA C but Python or other code can be substituted.

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C4.5 is one of the most important Data Mining algorithms, used to produce a decision tree which is an expansion of prior ID3 calculation. It enhances the ID3 algorithm. That is by managing both continuous and discrete properties, missing values.

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The example code is in C++ and CUDA C but Python or other code can be substituted; the algorithm is important, not the code that's used to write it. You will: Combine principal component analysis with forward and backward stepwise selection to identify a compact subset of a large collection of variables that captures the maximum possible variation within the entire set.

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