

# CS247: ADVANCED DATA MINING

## Recommender Systems I

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# Announcements

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- HW4 will be released today
- There will only be 5 homeworks in total
  - Pick the highest 4 for the final score
- No Class Next Tuesday (5/28)
- Our TA Zeyu will introduce recent progress on neural network-based recommendation algorithms on next Thursday (5/30)
- My office hour of next week will be canceled

# Methods to Learn

	Vector Data	Text Data	Graph & Network	Recommender Systems
Classification	Naïve Bayes; Logistic Regression; NN		Label Propagation	
Clustering	K-means; kernel k-means; Mixture Models	PLSA; LDA	Spectral Clustering	<b>Matrix Factorization</b>
Prediction	NN			<b>Collaborative Filtering; Factorization machine; Hybrid CF;</b> Recommendation with graph regularization
Ranking			PageRank	
Similarity Search			P-PageRank	
Representation Learning		Word embedding		Deep collaborative learning

# Recommender Systems

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- What is Recommender System? 
- Collaborative Filtering
- Content-based Recommendation
- Hybrid methods
- Evaluation Metrics
- Summary

# Recommender Systems

- Application areas

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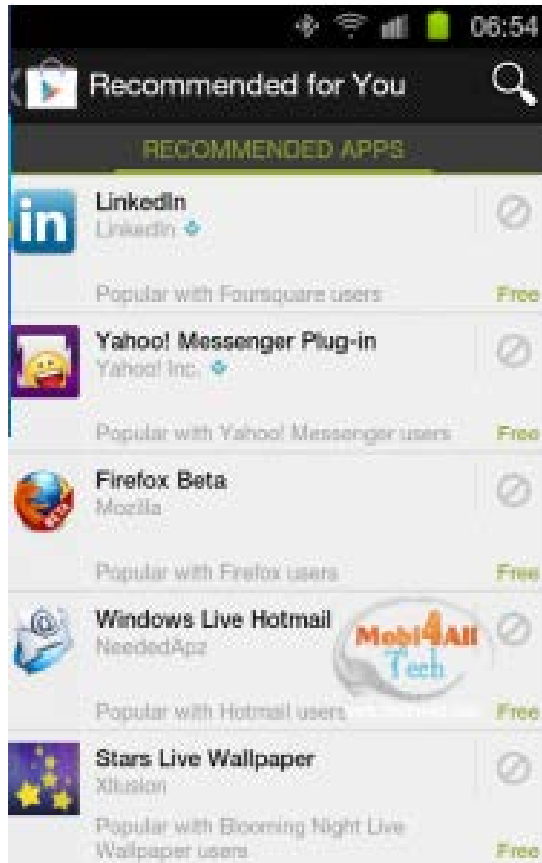
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# In the Social Web



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# Why using Recommender Systems?

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- Value for the customer
  - Find things that are interesting
  - Narrow down the set of choices
  - Help me explore the space of options
  - Discover new things
  - Entertainment
  - ...
- Value for the provider
  - Additional and probably unique personalized service for the customer
  - Increase trust and customer loyalty
  - Increase sales, click through rates, conversion etc.
  - Opportunities for promotion, persuasion
  - Obtain more knowledge about customers
  - ...

# Recommendation as Matrix Completion

- Matrix Representation

Users	Movie1	Movie2	Movie3	Movie4	Movie5	Movie6	...
User1	?	?	4	?	1	?	...
User2	2	5	2	?	?	2	...
User3	?	?	5	3	2	4	...
User4	1	?	?	4	?	?	...
User5	2	3	?	?	?	?	...
...	...	...	...	...	...	...	...

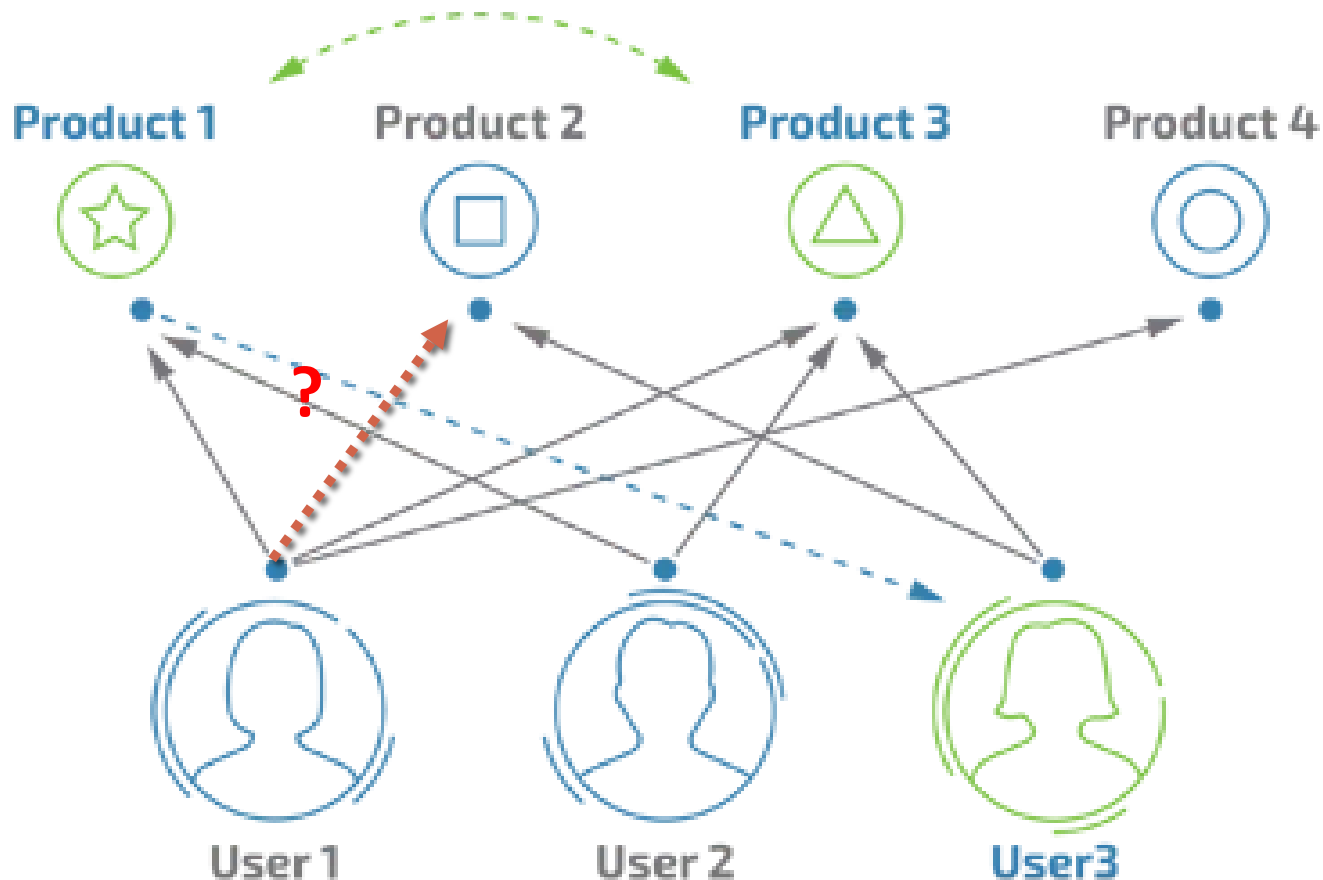
# Explicit Feedback vs. Implicit Feedback

- Explicit Feedback
  - Know the ratings
- Implicit Feedback
  - only know whether user and item has interacted
  - Like (1) vs. unknown (0)

		Items				...
						
Users	Alice	1	1	0	0	
	Bob	0	0	1	1	
	Corey	1	0	1	0	
	...					

# Recommendation as Link Prediction

- Network Representation
  - Link prediction problem




# Methods

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- Collaborative filtering
- Content-based recommendation
- Hybrid methods

# Recommender Systems

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# Collaborative Filtering (CF)

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- The most prominent approach to generate recommendations
  - used by large, commercial e-commerce sites
  - well-understood, various algorithms and variations exist
  - applicable in many domains (book, movies, DVDs, ..)
- Approach
  - use the "wisdom of the crowd" to recommend items
- Basic assumption and idea
  - Users give ratings to catalog items (implicitly or explicitly)
  - Customers who had similar tastes in the past, will have similar tastes in the future



# Major Methods for CF

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- **Memory-based** Collaborative Filtering
  - User-based CF
    - Compute similarity between users and active users, and use similar users' ratings as prediction
  - Item-based CF
    - Compute similarity between items, and predict similar rating to similar items that the active user has rated before
- **Model-based** Collaborative Filtering

# User-based Collaborative Filtering

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1. Define similarity between users according to the history matrix
2. Decide how many “peers” to consider
3. Use peers’ ratings to predict the rating between an active user and an item

	Item1	Item2	Item3	Item4	Item5
Alice	5	3	4	4	?
User1	3	1	2	3	3
User2	4	3	4	3	5
User3	3	3	1	5	4
User4	1	5	5	2	1

# (1) Define Similarities between Users

---

- Pearson correlation between user a and b

$$sim(a, b) = \frac{\sum_{p \in P} (r_{a,p} - \bar{r}_a)(r_{b,p} - \bar{r}_b)}{\sqrt{\sum_{p \in P} (r_{a,p} - \bar{r}_a)^2} \sqrt{\sum_{p \in P} (r_{b,p} - \bar{r}_b)^2}}$$

- $r_{a,p}$ : rating of user a to item p
- $P$ : a set of items that are rated by both a and b
- $\bar{r}_a, \bar{r}_b$ : average rating of user a and b for all items

# Example


- $sim(Alice, User1)$

- $\overline{r_{Alice}} = \frac{5+3+4+4}{4} = 4$

- $\overline{r_{User1}} = \frac{3+1+2+3+3}{5} = 2.4$

- $\Rightarrow sim(Alice, User1) = 0.8391$

	Item1	Item2	Item3	Item4	Item5
Alice	5	3	4	4	?
User1	3	1	2	3	3
User2	4	3	4	3	5
User3	3	3	1	5	4
User4	1	5	5	2	1



sim = 0.84  
sim = 0.61  
sim = -0.77

## (2) Decide how many peers to use

---

- Usually only use top  $K$  most similar users for prediction
  - i.e., based on top- $K$  most similar users' rating for an item

# (3) Predict the rating

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- A common prediction function:

$$pred(a, p) = \bar{r}_a + \frac{\sum_{b \in N} sim(a, b) * (r_{b,p} - \bar{r}_b)}{\sum_{b \in N} sim(a, b)}$$



- $N$  denotes the  $k$ -nearest neighbor of  $a$
- Calculate, whether the neighbors' ratings for the unseen item  $p$  are higher or lower than their average
- Combine the rating differences – use the similarity as a weight
- Add/subtract the neighbors' bias from the active user's average and use this as a prediction


# Example

- Use top-2 neighbor for prediction

- Alice's top-2 neighbor are User1 and User2

- $$\text{pred}(\text{Alice}, \text{Item5}) = \overline{r_{\text{Alice}}} + \frac{\text{sim}(\text{Alice}, \text{User1})(r_{\text{User1}, \text{Item5}} - \overline{r_{\text{User1}}}) + \text{sim}(\text{Alice}, \text{User2})(r_{\text{User2}, \text{Item5}} - \overline{r_{\text{User2}}})}{\text{sim}(\text{Alice}, \text{User1}) + \text{sim}(\text{Alice}, \text{User2})}$$
$$= 4 + \frac{0.84*(3-2.4)+0.61*(5-3.8)}{0.84+0.61} = 4.85$$

	Item1	Item2	Item3	Item4	Item5
Alice	5	3	4	4	?
User1	3	1	2	3	3
User2	4	3	4	3	5
User3	3	3	1	5	4
User4	1	5	5	2	1



sim = 0.84  
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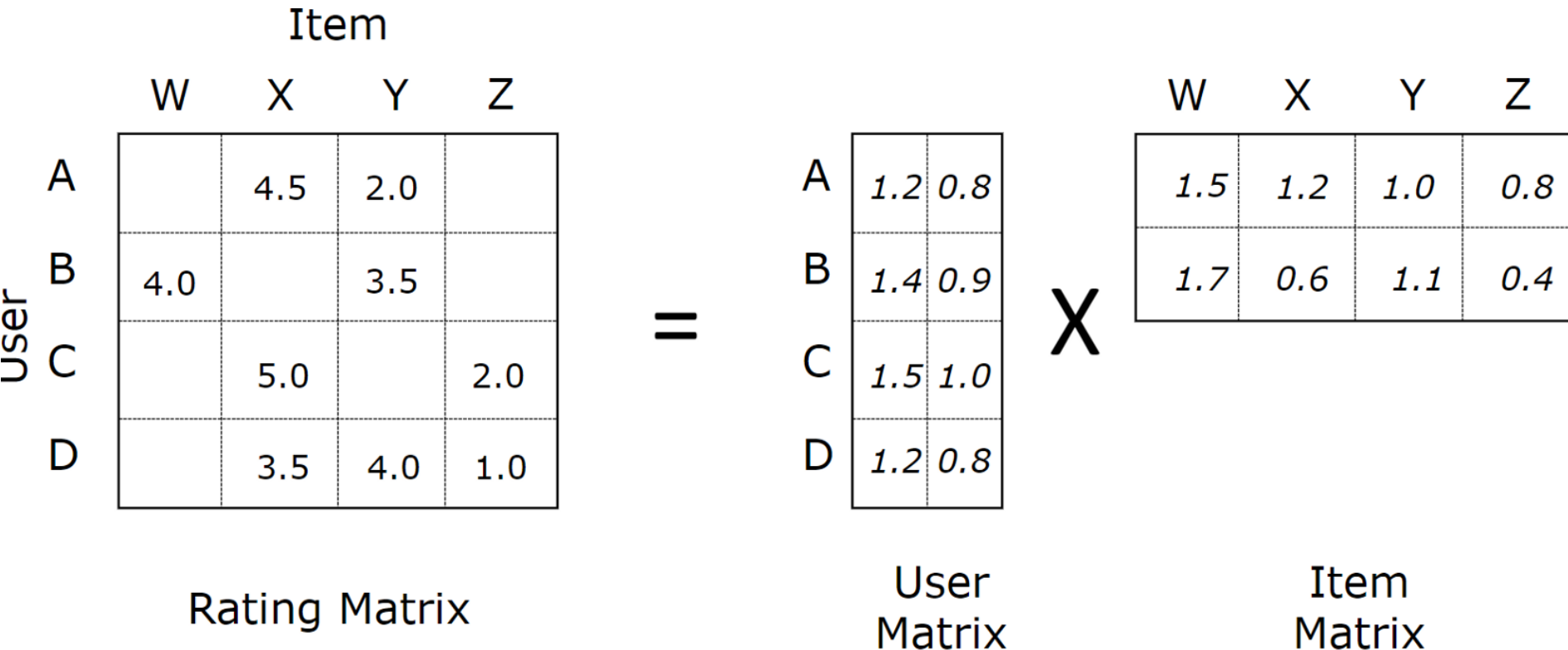
# Model-based Collaborative Filtering

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- User-based CF is said to be "memory-based"
  - the rating matrix is directly used to find neighbors / make predictions
  - does not scale for most real-world scenarios
  - large e-commerce sites have tens of millions of customers and millions of items
- Model-based approaches
  - based on an offline pre-processing or "model-learning" phase
  - at run-time, only the learned model is used to make predictions
  - models are updated / re-trained periodically
  - large variety of techniques used
  - model-building and updating can be computationally expensive

# Matrix Factorization for Recommendation

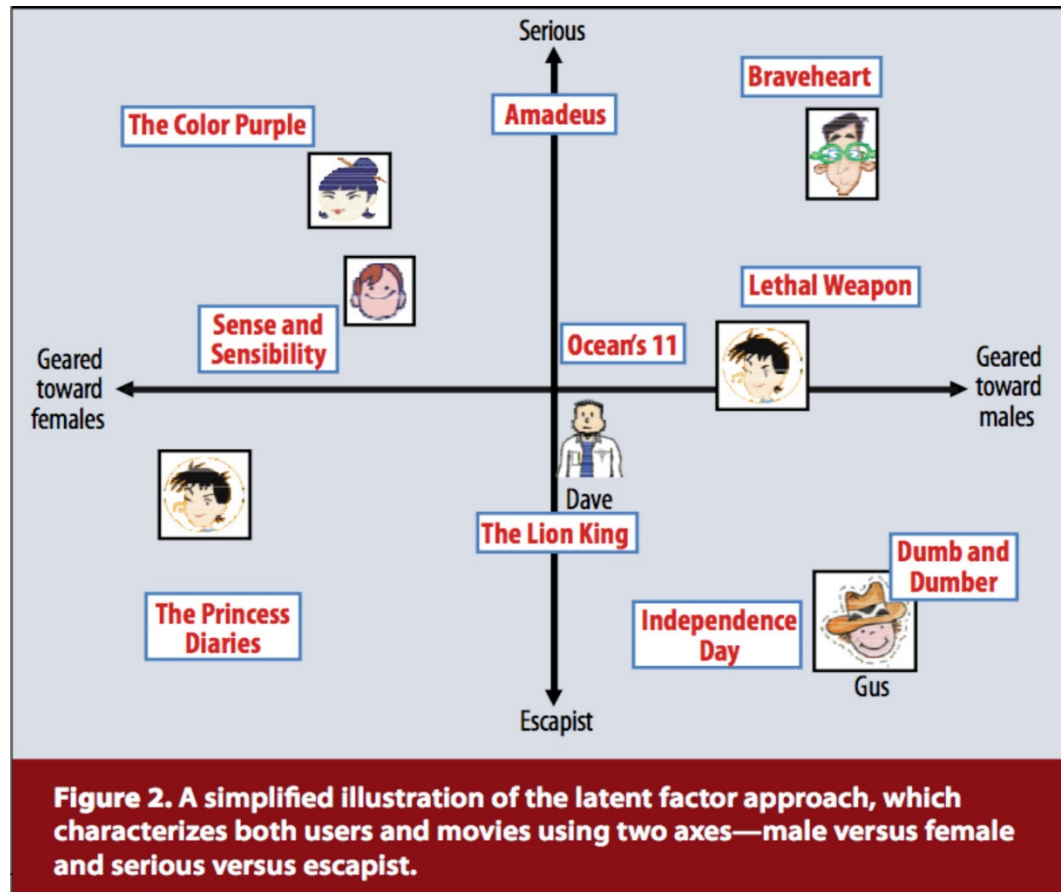
- Map users and items into the same latent space



Reference: Koren et al., "Matrix Factorization Techniques for Recommender System", *Computer* (Volume: 42, Issue: 8), 2009

# Now users and items are comparable

- Recommendation: find items that are close to users in the new space



# Procedure

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- Training stage
  - Use existing matrix to learn the latent feature vector for both users and items by matrix factorization
- Recommendation stage
  - Predict the score for unknown (user, item) pairs

# Training Stage

- $r_{ui}$ : the rating from u to i
- $p_u$ : the latent feature vector for user u
- $q_i$ : the latent feature vector for item i
- $\hat{r}_{ui}$ : score function for (u,i),  $\hat{r}_{ui} = q_i^T p_u$
- Objective function:

$$\min_{p^*, q^*} \sum_{(u,i) \in D} (r_{ui} - q_i^T p_u)^2 + \lambda (\|q_i\|^2 + \|p_u\|^2)$$

		Item					
		W	X	Y	Z		
User	A		4.5	2.0		=	X
	B	4.0		3.5			
	C		5.0		2.0		
	D		3.5	4.0	1.0		

Rating Matrix

User Matrix

Item Matrix

# Learning Algorithm

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- Stochastic gradient descent
- For each rating (u, i):
  - *update*  $p_u$ :  $p_u \leftarrow p_u + \eta \cdot ((r_{ui} - \hat{r}_{ui})q_i - \lambda p_u)$
  - *update*  $q_i$ :  $q_i \leftarrow q_i + \eta \cdot ((r_{ui} - \hat{r}_{ui})p_u - \lambda q_i)$
- Where  $\eta$  is the learning rate

# Prediction Stage

- For an unseen pair (u, i)
  - $\hat{r}_{ui} = q_i^T p_u = p_u^T q_i$
- Example:
  - $r_{AW} = p_A^T q_W = 1.2 * 1.5 + 0.8 * 1.7 = 3.16$

		Item			
		W	X	Y	Z
User	A		4.5	2.0	
	B	4.0		3.5	
	C		5.0		2.0
	D		3.5	4.0	1.0

=

A	1.2	0.8
B	1.4	0.9
C	1.5	1.0
D	1.2	0.8

X

		Item			
		W	X	Y	Z
		1.5	1.2	1.0	0.8
		1.7	0.6	1.1	0.4

Rating Matrix                      User Matrix                      Item Matrix

# Variations

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- Adding biases

- $b_{ui} = \mu + b_i + b_u$

- $\hat{r}_{ui} = \mu + b_i + b_u + q_i^T p_u$

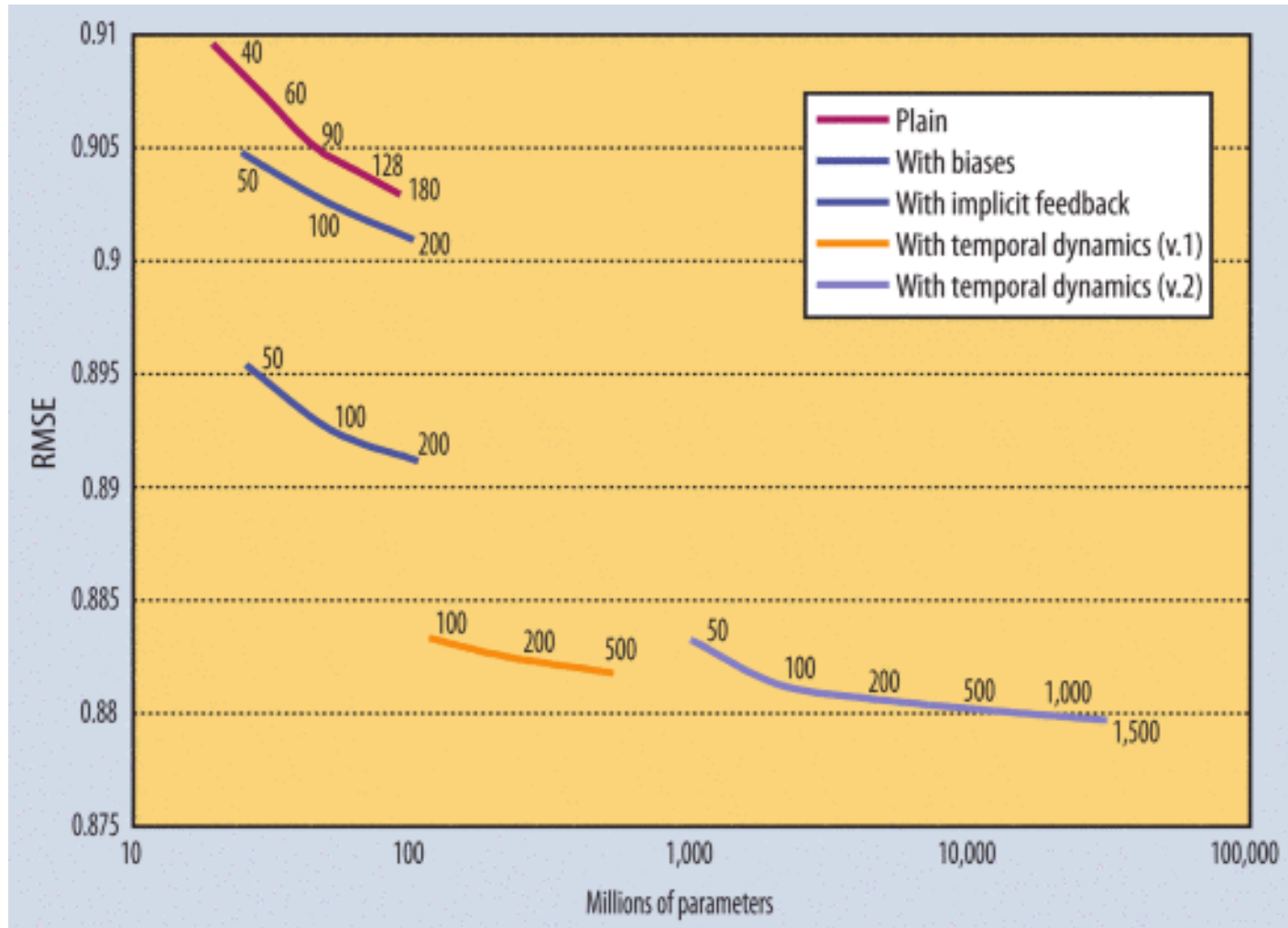
- Objective function:

$$\min_{p^*, q^*, b^*} \sum_{(u,i) \in D} (r_{ui} - \mu - b_i - b_u - q_i^T p_u)^2 + \lambda (||q_i||^2 + ||p_u||^2 + \sum_u b_u^2 + \sum_i b_i^2)$$

- Adding temporal dynamics

- $\hat{r}_{ui}^{(t)} = \mu + b_i(t) + b_u(t) + q_i^T p_u(t)$

# Results



# Implicit Feedback Models

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- Only implicit signals are received
  - E.g., click though, music streaming play
- Methods:
  - Turn it into binary classification problem: **Logistic Matrix Factorization**
    - Johnson, Logistic Matrix Factorization for Implicit Feedback Data, NIPS workshop 2014
  - Turn it into ranking problem: **BPR: Bayesian Personalized Ranking**
    - Rendel et al., BPR: Bayesian Personalized Ranking from Implicit Feedback, UAI'09

# Logistic MF

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- Model:

- $r_{ui} = \{0,1\}$

- $p(r_{ui} = 1 | p_u, q_i, b_i, b_u) = \frac{\exp(b_i + b_u + q_i^T p_u)}{1 + \exp(b_i + b_u + q_i^T p_u)}$

- Loss function

- For each user-item pair (cross entropy loss):

- $l_{ui} = -\mathbf{1}_{(r_{ui}=1)} \log p(r_{ui} = 1) - \mathbf{1}_{(r_{ui}=0)} \log p(r_{ui} = 0)$

- Total loss:

- $l = \sum_{u,i} l_{ui}$

- Too many negative pairs! => solution: negative sampling

# Bayesian Ranking

- Data re-arrangement:

- $D_S = \{(u, i, j) \mid i \in I_u^+ \text{ and } j \in I \setminus I_u^+\}$

- For user  $u$ , s/he ranks item  $i$  higher than  $j$ ,

- Model:

$$p(i >_u j \mid \Theta) = \sigma(\hat{x}_{uij}(\Theta))$$

where  $\hat{x}_{uij} = \hat{x}_{ui} - \hat{x}_{uj}$  and  $\hat{x}_{ui} = \langle p_u, q_i \rangle$

- Loss Function

$$\prod_{u \in U} p(>_u \mid \Theta) = \prod_{(u, i, j) \in U \times I \times I} p(i >_u j \mid \Theta)^{\delta((u, i, j) \in D_S)} \cdot (1 - p(i >_u j \mid \Theta))^{\delta((u, j, i) \notin D_S)}$$


# Issues of CF

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- **Cold Start**: There needs to be enough other users already in the system to find a match.
- **Sparsity**: If there are many items to be recommended, even if there are many users, the user/ratings matrix is sparse, and it is hard to find users that have rated the same items.
- **First Rater**: Cannot recommend an item that has not been previously rated.
  - New items
  - Esoteric items
- **Popularity Bias**: Cannot recommend items to someone with unique tastes.
  - Tends to recommend popular items.

# Recommender Systems

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- What is Recommender System?
- Collaborative Filtering
- Content-based Recommendation 
- Hybrid methods
- Evaluation Metrics
- Summary

# Content-based recommendation

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- Collaborative filtering does **NOT** require any information about content,
  - However, it might be reasonable to exploit such information
  - E.g. recommend fantasy novels to people who liked fantasy novels in the past
- What do we need:
  - Information about the available items such as the genre ("content")
  - *user profile* describing what the user likes (the preferences)
- The task:
  - Learn user preferences
  - Locate/recommend items that are "similar" to the user preferences

# Content representation and item similarities

User profile

Title	Genre	Author	Type	Price	Keywords
The Night of the Gun	Memoir	David Carr	Paperback	29.90	Press and journalism, drug addiction, personal memoirs, New York
The Lace Reader	Fiction, Mystery	Brunonia Barry	Hardcover	49.90	American contemporary fiction, detective, historical
Into the Fire	Romance, Suspense	Suzanne Brockmann	Hardcover	45.90	American fiction, Murder, Neo-nazism
...					


Item

Title	Genre	Author	Type	Price	Keywords
...	Fiction, Suspense	Brunonia Barry, Ken Follet, ..	Paperback	25.65	detective, murder, New York

- Simple approach
  - Compute the similarity of an unseen item with the user profile based on the keyword overlap (e.g. using the Dice coefficient)
  - $\text{sim}(b_i, b_j) = \frac{2 * |\text{keywords}(b_i) \cap \text{keywords}(b_j)|}{|\text{keywords}(b_i)| + |\text{keywords}(b_j)|}$
- Other advanced similarity measure

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# Hybrid Methods

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- Combining both user-item interaction and other external sources of information
- One example:
  - Factorization Machines
  - Steffen Rendle, “Factorization Machines,” in ICDM’10, Sydney, Australia.

# Factorization Machines

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- Treat each user-item transaction as one data point
  - $U = \{\text{Alice (A), Bob (B), Charlie (C), ...}\}$
  - $I = \{\text{Titanic (TI), Notting Hill (NH), Star Wars (SW), Star Trek (ST), . . .}\}$
  - $S = \{(\underline{\text{A, TI, 2010-1, 5}}), (\text{A, NH, 2010-2, 3}), (\text{A, SW, 2010-4, 1}), (\text{B, SW, 2009-5, 4}), (\text{B, ST, 2009-8, 5}), (\text{C, TI, 2009-9, 1}), (\text{C, SW, 2009-12, 5})\}$

# FM: Feature Preparation

- Each data point has a feature vector  $\mathbf{x}$ , and a target value (e.g., rating score)

	Feature vector $\mathbf{x}$														Target $y$							
$\mathbf{x}^{(1)}$	1	0	0	...	1	0	0	0	...	0.3	0.3	0.3	0	...	13	0	0	0	0	...	5	$y^{(1)}$
$\mathbf{x}^{(2)}$	1	0	0	...	0	1	0	0	...	0.3	0.3	0.3	0	...	14	1	0	0	0	...	3	$y^{(2)}$
$\mathbf{x}^{(3)}$	1	0	0	...	0	0	1	0	...	0.3	0.3	0.3	0	...	16	0	1	0	0	...	1	$y^{(2)}$
$\mathbf{x}^{(4)}$	0	1	0	...	0	0	1	0	...	0	0	0.5	0.5	...	5	0	0	0	0	...	4	$y^{(3)}$
$\mathbf{x}^{(5)}$	0	1	0	...	0	0	0	1	...	0	0	0.5	0.5	...	8	0	0	1	0	...	5	$y^{(4)}$
$\mathbf{x}^{(6)}$	0	0	1	...	1	0	0	0	...	0.5	0	0.5	0	...	9	0	0	0	0	...	1	$y^{(5)}$
$\mathbf{x}^{(7)}$	0	0	1	...	0	0	1	0	...	0.5	0	0.5	0	...	12	1	0	0	0	...	5	$y^{(6)}$
	A	B	C	...	TI	NH	SW	ST	...	TI	NH	SW	ST	...	Time	TI	NH	SW	ST	...		
	User				Movie					Other Movies rated						Last Movie rated						

# The Model

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- Model second-order interaction to overcome the sparsity

$$\hat{y}(\mathbf{x}) := w_0 + \sum_{i=1}^n w_i x_i + \sum_{i=1}^n \sum_{j=i+1}^n \langle \mathbf{v}_i, \mathbf{v}_j \rangle x_i x_j$$

- $w_0$ : *global bias*
- $w_i$ : *strength of  $i$ th variable*
- $\hat{w}_{ij} = \langle \mathbf{v}_i, \mathbf{v}_j \rangle$   
: *strength of the interaction of  $i$ th and  $j$ th variable*
  - E.g., interaction between Alice and Titanic, or Alice and Bob


# Apply to Recommendation

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- **Explicit Feedback:**
  - Treat it as a prediction task, with mean square error loss
- **Implicit Feedback:**
  - Treat it as a binary classification or ranking task, with logistic loss or pairwise logistic loss
- **Learning:**
  - Stochastic gradient descent

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# Accuracy measures: Explicit Feedback

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- Datasets with items rated by users
  - MovieLens datasets 100K-10M ratings
  - Netflix 100M ratings
- Historic user ratings constitute ground truth
- Metrics measure error rate
  - Mean Absolute Error (*MAE*) computes the deviation between predicted ratings and actual ratings

$$MAE = \frac{1}{n} \sum_{i=1}^n |p_i - r_i|$$

- Root Mean Square Error (*RMSE*) is similar to *MAE*, but places more emphasis on larger deviation

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (p_i - r_i)^2}$$

# Implicit Feedback: Precision and Recall

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- **Precision:** a measure of exactness, determines the fraction of relevant items retrieved out of all items retrieved
  - E.g. the proportion of recommended movies that are actually good

$$\text{Precision} = \frac{tp}{tp + fp} = \frac{|good\ movies\ recommended|}{|all\ recommendations|}$$

- **Recall:** a measure of completeness, determines the fraction of relevant items retrieved out of all relevant items
  - E.g. the proportion of all good movies recommended

$$\text{Recall} = \frac{tp}{tp + fn} = \frac{|good\ movies\ recommended|}{|all\ good\ movies|}$$


# More Implicit Feedback Measures

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- Precision@k; recall@k
- AUC:
  - Area under ROC curve
- Area under Precision-Recall Curve
- MRR:
  - Mean reciprocal rank over a set of queries  $Q$
  - $MRR = \frac{1}{|Q|} \sum_{i=1}^{|Q|} \frac{1}{rank_i}$ ,  $rank_i$  is the rank position of the first relevant item for the  $i$ th query

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# Summary

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- Recommendation
  - User-based CF, matrix factorization-based CF
  - Explicit feedback, implicit feedback
  - Content-based recommendation
  - Hybrid methods
  - Evaluation

# References

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- [http://ijcai13.org/files/tutorial\\_slides/td3.pdf](http://ijcai13.org/files/tutorial_slides/td3.pdf)
- <http://research.microsoft.com/pubs/115396/EvaluationMetrics.TR.pdf>
- [https://datajobs.com/data-science-repo/Recommender-Systems-\[Netflix\].pdf](https://datajobs.com/data-science-repo/Recommender-Systems-[Netflix].pdf)
- <http://www.librec.net/tutorial.html>

# About Midterm

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- Mean: 74.54
- Std: 12.09
- Median: 76
- Min: 50
- Max: 99