# 16: Recommender Systems

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## **Recommender systems - introduction**

- Two motivations for talking about recommender systems
  - Important application of ML systems
    - Many technology companies find recommender systems to be absolutely key
    - Think about websites (amazon, Ebay, iTunes genius)
      - Try and recommend new content for you based on passed purchase
      - Substantial part of Amazon's revenue generation
    - Improvement in recommender system performance can bring in more income
    - Kind of a funny problem
      - In academic learning, recommender systems receives a small amount of attention
      - But in industry it's an absolutely crucial tool
  - o Talk about the big ideas in machine learning
    - Not so much a technique, but an idea
    - As soon, features are really important
      - There's a big idea in machine learning that for some problems you can learn what a good set of features are
      - So not select those features but learn them
    - Recommender systems do this try and identify the crucial and relevant features

### **Example - predict movie ratings**

- You're a company who sells movies
  - o You let users rate movies using a 1-5 star rating
    - To make the example nicer, allow 0-5 (makes math easier)
- You have five movies
- · And you have four users
- Admittedly, business isn't going well, but you're optimistic about the future as a result of your truly outstanding (if limited) inventory

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	
Love at last	5	5	0	6	
Romance forever	5	?	?	0	THE WILL
Cute puppies of love	3	4	0	7	***
Nonstop car chases	0	O	5	4	***
Swords vs. karate	0	0	5	7	***

- To introduce some notation
  - on<sub>11</sub> Number of users (called ?<sup>nu</sup> occasionally as we can't subscript in superscript)
  - o n<sub>m</sub> Number of movies
  - $\circ$  r(i, j) 1 if user j has rated movie i (i.e. bitmap)
  - $y^{(i,j)}$  rating given by user j to move i (defined only if r(i,j) = 1
- So for this example
  - $\circ$   $n_u = 4$
  - $\circ$  n<sub>m</sub> = 5
  - Summary of scoring
    - Alice and Bob gave good ratings to rom coms, but low scores to action films
    - Carol and Dave game good ratings for action films but low ratings for rom coms
  - We have the data given above
  - o The problem is as follows
    - Given r(i,j) and  $y^{(i,j)}$  go through and try and predict missing values (?s)
    - Come up with a learning algorithm that can fill in these missing values

# **Content based recommendation**

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  - Using our example above, how do we predict?
    - o For each movie we have a feature which measure degree to which each film is a
      - Romance (x<sub>1</sub>)
      - Action (x<sub>2</sub>)

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	$x_1$ (romance)	$x_2$ (action)
Love at last	5	5	0	0	0.9	0
Romance forever	5	?	?	0	1.0	0.01
Cute puppies of love	?	4	0	?	0.99	0
Nonstop car chases	0	0	5	4	0.1	1.0
Swords vs. karate	0	0	5	?	0	0.9

- If we have features like these, each film can be recommended by a feature vector
  - $\circ$  Add an extra feature which is  $x_0 = 1$  for each film
  - o So for each film we have a [3 x 1] vector, which for film number 1 ("Love at Last") would be



- o i.e. for our dataset we have
  - $\{x^1, x^2, x^3, x^4, x^5\}$ 
    - Where each of these is a [3x1] vector with an  $x_0 = 1$  and then a romance and an action score
- $\circ$  To be consistent with our notation, n is going to be the number of features NOT counting the  $x_0$  term, so n = 2
- We could treat each rating for each user as a separate linear regression problem
  - o For each user j we could learn a parameter vector
  - o Then predict that user j will rate movie i with
    - $(\theta^{j})^T x^i = \text{stars}$
    - inner product of parameter vector and features
  - o So, lets take user 1 (Alice) and see what she makes of the modern classic Cute Puppies of Love (CPOL)
    - We have some parameter vector  $(\theta^1)$  associated with Alice
      - We'll explain later how we derived these values, but for now just take it that we have a vector

$$\Theta^{(i)} = \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix}$$

■ CPOL has a parameter vector (x³) associated with it

- Our prediction will be equal to
  - $\bullet$   $(\theta^1)^T x^3 = (0 * 1) + (5 * 0.99) + (0 * 0)$
  - **=** 4.95
    - Which may seem like a reasonable value
- o All we're doing here is applying a linear regression method for each user
  - So we determine a future rating based on their interest in romance and action based on previous films
- We should also add one final piece of notation
  - m<sup>j</sup>, Number of movies rated by the user (j)

### How do we learn $(\theta^{j})$

• Create some parameters which give values as close as those seen in the data when applied

$$\min_{\Theta^{(j)}} \frac{1}{2^{m_{\Theta^{(j)}}}} \sum_{i:r(i,j)=1}^{n_{\Theta^{(j)}}} ((\Theta^{(j)})^T (\chi^{(i)}) - y^{(i,j)})^2$$

- Sum over all values of i (all movies the user has used) when r(i,j) = 1 (i.e. all the films that the user has rated)
- This is just like linear regression with least-squared error
- · We can also add a regularization term to make our equation look as follows

$$\min_{\Theta_{(j)}} \frac{\sum_{i=1}^{M_{(j)}} \sum_{i=1}^{(i,j)=1} \left( (\Theta_{(j)})_{i} (X_{(i)}) - A_{(i,j)} \right)_{s} + \frac{\sum_{i=1}^{M_{(i)}} \sum_{k=1}^{K=1} (\Theta_{(i)}^{k})_{s}}{\sum_{i=1}^{M_{(i)}} (\Theta_{(i)}^{k})_{s}}$$

- The regularization term goes from k=1 through to m, so  $(\theta^j)$  ends up being an n+1 feature vector
  - Don't regularize over the bias terms (o)
- If you do this you get a reasonable value
- We're rushing through this a bit, but it's just a linear regression problem
- To make this a little bit clearer you can get rid of the m<sup>j</sup> term (it's just a constant so shouldn't make any difference to minimization)
  - $\circ$  So to learn  $(\theta^{j})$

$$\min_{\theta^{(j)}} \frac{1}{2} \sum_{i: r(i,j)=1} \left( (\theta^{(j)})^T x^{(i)} - y^{(i,j)} \right)^2 + \frac{\lambda}{2} \sum_{k=1}^n (\theta_k^{(j)})^2$$

 $\circ$  But for our recommender system we want to learn parameters for *all* users, so we add an extra summation term to this which means we determine the minimum ( $\theta^{j}$ ) value for every user

$$\min_{\theta^{(1)}, \dots, \theta^{(n_u)}} \frac{1}{2} \sum_{j=1}^{n_u} \sum_{i: r(i,j)=1} \left( (\theta^{(j)})^T x^{(i)} - y^{(i,j)} \right)^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^{n} (\theta_k^{(j)})^2$$

- $\circ$  When you do this as a function of each  $(\theta^{j})$  parameter vector you get the parameters for each user
  - So this is our optimization objective ->  $J(\theta^1, ..., \theta^{nu})$
- In order to do the minimization we have the following gradient descent

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} \text{ (for } k = 0)$$

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \left( \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} + \lambda \theta_k^{(j)} \right) \text{ (for } k \neq 0)$$

- o Slightly different to our previous gradient descent implementations
  - k = o and k != o versions
  - We can define the middle term above as

$$\frac{\partial}{\partial \theta_{k}^{(j)}} \ \ \mathcal{I}(\theta_{k}^{(j)}) = \left( \sum_{i: r(i,j)=1} ((\theta_{k}^{(j)})^{T} x^{(i)} - y^{(i,j)}) x_{k}^{(i)} + \lambda \theta_{k}^{(j)} \right)$$

- Difference from linear regression
  - No 1/m terms (got rid of the 1/m term)
  - Otherwise very similar
- This approach is called content-based approach because we assume we have features regarding the content which will help us identify things that make them appealing to a user
  - However, often such features are not available next we discuss a non-contents based approach!

# **Collaborative filtering - overview**

• The collaborative filtering algorithm has a very interesting property - does feature learning

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  - i.e. it can learn for itself what features it needs to learn
    Recall our original data set above for our five films and four raters
  - Recail our original data set above for our rive mins and four raters
    - Here we assume someone had calculated the "romance" and "action" amounts of the films
      - This can be very hard to do in reality
      - Often want more features than just two
  - So let's change the problem and pretend we have a data set where we don't know any of the features associated with the films

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	$x_1$ (romance)	$x_2$ (action)
Love at last	5	5	0	0	?	?
Romance forever	5	?	?	0	?	?
Cute puppies of love	?	4	0	?	. 5	ે
Nonstop car chases	0	0	5	4	?	?
Swords vs. karate	0	0	5	?	?	?

- o Now let's make a different assumption
  - We've polled each user and found out how much each user likes
    - Romantic films
    - Action films
  - Which has generated the following parameter set

$$\theta^{(1)} = \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix}, \, \theta^{(2)} = \begin{bmatrix} 0 \\ 5 \\ 0 \end{bmatrix}, \, \theta^{(3)} = \begin{bmatrix} 0 \\ 0 \\ 5 \end{bmatrix}, \, \theta^{(4)} = \begin{bmatrix} 0 \\ 0 \\ 5 \end{bmatrix}$$

- Alice and Bob like romance but hate action
- Carol and Dave like action but hate romance
- If we can get these parameters from the users we can infer the missing values from our table
  - Lets look at "Love at Last"
    - Alice and Bob loved it
    - Carol and Dave hated it
  - We know from the feature vectors Alice and Bob love romantic films, while Carol and Dave hate them
    - Based on the factor Alice and Bob liked "Love at Last" and Carol and Dave hated it we may be able to (correctly) conclude that "Love at Last" is a romantic film
- This is a bit of a simplification in terms of the maths, but what we're really asking is
  - "What feature vector should x1 be so that
    - $(\theta^1)^T \mathbf{x}^1$  is about 5
    - $(\theta^2)^T x^1$  is about 5
    - $(\theta^3)^T x^1$  is about o
    - $(\theta^4)^T x^1$  is about o
  - From this we can guess that x<sup>1</sup> may be

• Using that same approach we should then be able to determine the remaining feature vectors for the other films

### Formalizing the collaborative filtering problem

- We can more formally describe the approach as follows
  - $\circ$  Given  $(\theta^1, ..., \theta^{nu})$  (i.e. given the parameter vectors for each users' preferences)
  - $\circ$  We must minimize an optimization function which tries to identify the best parameter vector associated with a film

$$\min_{x^{(i)}} \frac{1}{2} \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{k=1}^n (x_k^{(i)})^2$$

- So we're summing over all the indices j for where we have data for movie i
- We're minimizing this squared error
- o Like before, the above equation gives us a way to learn the features for one film
  - We want to learn all the features for *all* the films so we need an additional summation term

#### How does this work with the previous recommendation system

- Content based recommendation systems
  - o Saw that if we have a set of features for movie rating you can learn a user's preferences
- Now
  - o If you have your users preferences you can therefore determine a film's features
- This is a bit of a chicken & egg problem
- What you can do is
  - $\circ\,$  Randomly guess values for  $\theta$
  - o Then use collaborative filtering to generate x
  - $\circ$  Then use content based recommendation to improve  $\theta$
  - Use that to improve x
  - o And so on
- This actually works
  - o Causes your algorithm to converge on a reasonable set of parameters
  - This is collaborative filtering
- We call it collaborative filtering because in this example the users are collaborating together to help the algorithm learn better features and help the system and the other users

## **Collaborative filtering Algorithm**

- Here we combine the ideas from before to build a collaborative filtering algorithm
- Our starting point is as follows
  - If we're given the film's features we can use that to work out the users' preference

$$\begin{aligned} \text{Given} \, x^{(1)}, \dots, x^{(n_m)}, & \text{ estimate } \theta^{(1)}, \dots, \theta^{(n_u)} \\ & \min_{\theta^{(1)}, \dots, \theta^{(n_u)}} \frac{1}{2} \sum_{j=1}^{n_u} \sum_{i: r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta^{(j)}_k)^2 \end{aligned}$$

 $\circ\,$  If we're given the users' preferences we can use them to work out the film's features

Given 
$$\theta^{(1)}, \dots, \theta^{(n_u)}$$
, estimate  $x^{(1)}, \dots, x^{(n_m)}$ :
$$\min_{x^{(1)}, \dots, x^{(n_m)}} \frac{1}{2} \sum_{i=1}^{n_m} \sum_{j: r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{i=1}^{n_m} \sum_{k=1}^n (x_k^{(i)})^2$$

- One thing you could do is
  - Randomly initialize parameter
  - o Go back and forward
- But there's a more efficient algorithm which can solve  $\theta$  and x simultaneously
  - $\circ$  Define a new optimization objective which is a function of x and  $\theta$

- Understanding this optimization objective
  - $\circ\,$  The squared error term is the same as the squared error term in the two individual objectives above

$$\sum_{(i,j):r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2$$

- So it's summing over every movie rated by every users
- Note the ":" means, "for which"
  - Sum over all pairs (i,j) for which r(i,j) is equal to 1
- $\circ$  The regularization terms
  - Are simply added to the end from the original two optimization functions
- This newly defined function has the property that
  - $\circ$  If you held x constant and only solved  $\theta$  then you solve the, "Given x, solve  $\theta$ " objective above
  - $\circ$  Similarly, if you held  $\theta$  constant you could solve x
- In order to come up with just one optimization function we treat this function as a function of both film features x and user parameters  $\theta$ 
  - $\circ$  Only difference between this in the back-and-forward approach is that we minimize with respect to both x and  $\theta$  simultaneously
- When we're learning the features this way
  - $\circ$  Previously had a convention that we have an  $x_0 = 1$  term
  - $\circ\,$  When we're using this kind of approach we have no  $x_0,$ 
    - So now our vectors (both x and  $\theta$ ) are n-dimensional (not n+1)
  - We do this because we are now learning all the features so if the system needs a feature always = 1 then the algorithm can learn one

#### **Algorithm Structure**

- 1) Initialize  $\theta^1$ , ...,  $\theta^{nu}$  and  $x^1$ , ...,  $x^{nm}$  to small random values
  - o A bit like neural networks initialize all parameters to small random numbers
- 2) Minimize cost function (J( $x^1,...,x^{nm},\theta^1,...,\theta^{nu}$ ) using gradient descent
  - We find that the update rules look like this

$$x_k^{(i)} := x_k^{(i)} - \alpha \left( \sum_{j:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) \theta_k^{(j)} + \lambda x_k^{(i)} \right)$$

$$\theta_k^{(j)} := \theta_k^{(j)} - \alpha \left( \sum_{i:r(i,j)=1} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)}) x_k^{(i)} + \lambda \theta_k^{(j)} \right)$$

- $\circ$  Where the top term is the partial derivative of the cost function with respect to  $x_k^i$  while the bottom is the partial derivative of the cost function with respect to  $\theta_k^i$
- $\circ$  So here we regularize EVERY parameters (no longer  $x_0$  parameter) so no special case update rule
- 3) Having minimized the values, given a user (user j) with parameters  $\theta$  and movie (movie i) with learned features x, we predict a start rating of  $(\theta^j)^T x^i$ 
  - o This is the collaborative filtering algorithm, which should give pretty good predictions for how users like new movies

# **Vectorization: Low rank matrix factorization**

- Having looked at collaborative filtering algorithm, how can we improve this?
  - Given one product, can we determine other relevant products?
- We start by working out another way of writing out our predictions
  - So take all ratings by all users in our example above and group into a matrix Y

$$Y = \begin{bmatrix} 5 & 5 & 0 & 0 \\ 5 & ? & ? & 0 \\ ? & 4 & 0 & ? \\ 0 & 0 & 5 & 4 \\ 0 & 0 & 5 & 0 \end{bmatrix}$$

- 5 movies
- 4 users
- Get a [5 x 4] matrix
- o Given [Y] there's another way of writing out all the predicted ratings

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$$\begin{bmatrix} (\theta^{(1)})^T(x^{(1)}) & (\theta^{(2)})^T(x^{(1)}) & \dots & (\theta^{(n_u)})^T(x^{(1)}) \\ (\theta^{(1)})^T(x^{(2)}) & (\theta^{(2)})^T(x^{(2)}) & \dots & (\theta^{(n_u)})^T(x^{(2)}) \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ (\theta^{(1)})^T(x^{(n_m)}) & (\theta^{(2)})^T(x^{(n_m)}) & \dots & (\theta^{(n_u)})^T(x^{(n_m)}) \end{bmatrix}$$

- With this matrix of predictive ratings
- We determine the (i,j) entry for EVERY movie
- We can define another matrix X
  - o Just like matrix we had for linear regression
  - o Take all the features for each movie and stack them in rows

- Think of each movie as one example
- o Also define a matrix Θ

$$\Box = \begin{bmatrix} - (\Theta_{(s)})_{\perp} \\ - (\Theta_{(s)})_{\perp} \\ - (\Theta_{(s)})_{\perp} \end{bmatrix}$$

- Take each per user parameter vector and stack in rows
- Given our new matrices X and  $\theta$ 
  - $\circ$  We can have a vectorized way of computing the prediction range matrix by doing X \*  $\theta^T$
- We can given this algorithm another name low rank matrix factorization
  - $\circ$  This comes from the property that the X \*  $\theta^T$  calculation has a property in linear algebra that we create a **low** rank matrix
    - Don't worry about what a low rank matrix is

#### Recommending new movies to a user

- Finally, having run the collaborative filtering algorithm, we can use the learned features to find related films
  - $\circ$  When you learn a set of features you don't know what the features will be lets you identify the features which define a film
  - o Say we learn the following features
    - $\blacksquare$   $x_1$  romance
    - x<sub>2</sub> action
    - x<sub>3</sub> comedy
    - X<sub>4</sub> ...
  - $\circ\,$  So we have n features all together
  - After you've learned features it's often very hard to come in and apply a human understandable metric to what those features are
    - Usually learn features which are very meaning full for understanding what users like
- Say you have movie i
  - o Find movies j which is similar to i, which you can recommend
  - $\circ\,$  Our features allow a good way to measure movie similarity
  - If we have two movies  $x^i$  and  $x^j$ 
    - We want to minimize  $||x^i x^j||$ 
      - i.e. the distance between those two movies
  - o Provides a good indicator of how similar two films are in the sense of user perception
    - NB Maybe ONLY in terms of user perception

# **Implementation detail: Mean Normalization**

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  - $\bullet$  Here we have one final implementation detail make algorithm work a bit better
  - To show why we might need mean normalization let's consider an example where there's a user who hasn't rated *any* movies

Movie	Alice (1)	Bob (2)	Carol (3)	Dave (4)	Eve (5)		r-	_			٦.
Love at last	5	5	0	0	?		5	5	0	0	?
Romance forever	5	?	?	0	?	7.7	5	?	?	0	?
Cute puppies of love	?	4	0	?	?	Y =	?	4	0		?
Nonstop car chases	0	0	5	4	?		0	0	5	4	9
Swords vs. karate	0	0	5	?	?		Γo	U	Э	U	٠,٦
	•										

- Lets see what the algorithm does for this user
  - Say n = 2
  - We now have to learn  $\theta^5$  (which is an n-dimensional vector)
- o Looking in the first term of the optimization objective
  - There are *no* films for which r(i,j) = 1
  - So this term places no role in determining  $\theta^5$
  - So we're just minimizing the final regularization term

$$\min_{\substack{x^{(1)},\ldots,x^{(n_m)}\\\theta^{(1)},\ldots,\theta^{(n_u)}}} \frac{1}{2} \sum_{\substack{(i,j):r(i,j)=1\\}} ((\theta^{(j)})^T x^{(i)} - y^{(i,j)})^2 + \frac{\lambda}{2} \sum_{i=1}^{n_m} \sum_{k=1}^n (x_k^{(i)})^2 + \frac{\lambda}{2} \sum_{j=1}^{n_u} \sum_{k=1}^n (\theta_k^{(j)})^2$$

$$\text{We're only minimizing this}$$

$$\text{Which can for our single example be simplified to this } \frac{\lambda}{2} \left(\Theta_1^{(s)}\right)^2 + \left(\Theta_2^{(s)}\right)^3$$

• Of course, if the goal is to minimize this term then

- o Why If there's no data to pull the values away from o this gives the min value
- So this means we predict ANY movie to be zero
  - Presumably Eve doesn't hate all movies...
  - o So if we're doing this we can't recommend any movies to her either
- Mean normalization should let us fix this problem

#### How does mean normalization work?

- Group all our ratings into matrix Y as before
  - We now have a column of ?s which corresponds to Eves rating

$$Y = \begin{bmatrix} 5 & 5 & 0 & 0 & ? \\ 5 & ? & ? & 0 & ? \\ ? & 4 & 0 & ? & ? \\ 0 & 0 & 5 & 4 & ? \\ 0 & 0 & 5 & 0 & ? \end{bmatrix}$$

 $\circ$  Now we compute the average rating each movie obtained and stored in an  $n_m$  - dimensional column vector

$$\mu = \begin{bmatrix} 2.5 \\ 2.5 \\ 2 \\ 2.25 \\ 1.25 \end{bmatrix}$$

o If we look at all the movie ratings in [Y] we can subtract off the mean rating

$$Y = \begin{bmatrix} 2.5 & 2.5 & -2.5 & -2.5 & ? \\ 2.5 & ? & ? & -2.5 & ? \\ ? & 2 & -2 & ? & ? \\ -2.25 & -2.25 & 2.75 & 1.75 & ? \\ -1.25 & -1.25 & 3.75 & -1.25 & ? \end{bmatrix}$$

- Means we normalize each film to have an average rating of o
- o Now, we take the new set of ratings and use it with the collaborative filtering algorithm
  - Learn  $\theta^{j}$  and  $x^{i}$  from the mean normalized ratings
- For our prediction of user j on movie i, predict
  - $\circ \ (\theta^{\mathbf{j}})^T \mathbf{x}^{\mathbf{i}} + \mu_{\mathbf{i}}$ 
    - Where these vectors are the mean normalized values
    - We have to add  $\mu$  because we removed it from our  $\theta$  values
  - o So for user 5 the same argument applies, so

- o So on any movie i we're going to predict
  - $\bullet$   $(\theta^5)^T x^i + \mu_i$ 
    - Where  $(\theta^5)^T x^i = \text{to o (still)}$
    - ullet But we then add the mean  $(\mu_i)$  which means Eve has an average rating assigned to each movie for here
- This makes sense
  - o If Eve hasn't rated any films, predict the average rating of the films based on everyone
    - This is the best we can do
- As an aside we spoke here about mean normalization for users with no ratings
  - If you have some movies with no ratings you can also play with versions of the algorithm where you normalize the columns
  - o BUT this is probably less relevant probably shouldn't recommend an unrated movie
- To summarize, this shows how you do mean normalization preprocessing to allow your system to deal with users who have not yet made any ratings
  - Means we recommend the user we know little about the best average rated products