

INTRO to DATA SCIENCE: RECOMMENDER SYSTEMS

AGENDA

I. OVERVIEW

II. THE NETFLIX PRIZE

III. CONTENT-BASED FILTERING

IV. COLLABORATIVE FILTERING

V. A SIMPLE MATRIX FACTORIZATION MODEL

EXERCISE:

VI. PYTHON-RECSYS WITH MOVIELENS DATA

I. OVERVIEW

*The purpose of a **recommendation system** is to predict a rating that a user will give an item that they have not yet rated.*

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This rating is produced by analyzing other user/item ratings (and sometimes item characteristics) to provide personalized recommendations to users.

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*In **content-based filtering**, items are mapped into a feature space, and recommendations depend on item characteristics.*

*In contrast, the only data under consideration in **collaborative filtering** are user-item ratings, and recommendations depend on user preferences.*

There are two general approaches to recsys design:

*In **content-based filtering**, items are mapped into a feature space and recommendations depend on item characteristics.*

NOTE

Collaborative filtering strategies can still be item-based!

*In contrast, the only data under consideration in **collaborative filtering** are user-item ratings, and recommendations depend on user preferences.*

Recommendations for You in Books



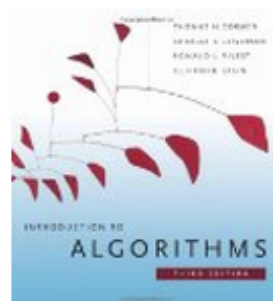
Cracking the Coding Interview: 150...

➤ Gayle Laakmann McDowell
Paperback

★★★★★ (166)

~~\$39.95~~ **\$23.22**

Why recommended?



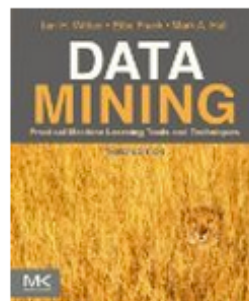
Introduction to Algorithms
Thomas H. Cormen, Charles E...

Hardcover

★★★★☆ (85)

~~\$92.00~~ **\$80.00**

Why recommended?



Data Mining: Practical Machine...

➤ Ian H. Witten, Eibe Frank, Mark A. Hall
Paperback

★★★★☆ (27)

~~\$69.95~~ **\$42.09**

Why recommended?



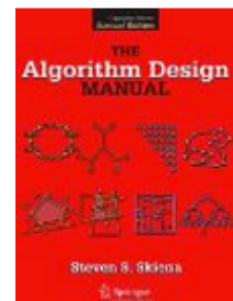
Elements of Programming Interviews...

➤ Amit Prakash, Adnan Aziz, Tsung-Hsien Lee
Paperback

★★★★☆ (25)

~~\$29.99~~ **\$26.18**

Why recommended?



The Algorithm Design Manual

➤ Steve Skiena
Paperback

★★★★☆ (47)

~~\$89.95~~ **\$71.84**

Why recommended?

Inspired by Your Wish List

You wished for

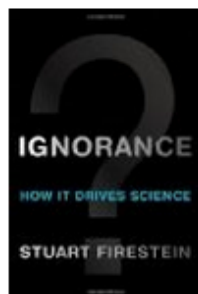
Customers who viewed this also viewed



The Secret Anarchy of Science

► Michael Brooks
Paperback

★★★★☆ (6)

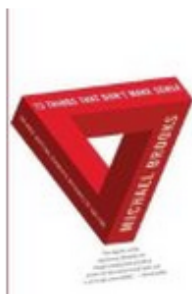


Ignorance: How It Drives Science

► Stuart Firestein
Hardcover

★★★★☆ (31)

~~\$21.95~~ **\$13.02**

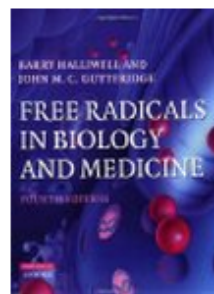


13 Things that Don't Make Sense: The...

► Michael Brooks
Paperback

★★★★☆ (65)

~~\$15.95~~ **\$12.49**



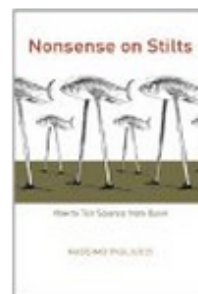
Free Radicals in Biology and Medicine

Barry Halliwell, John Gutteridge

Paperback

★★★★★ (6)

~~\$90.00~~ **\$75.78**



Nonsense on Stilts: How to Tell...

► Massimo Pigliucci
Paperback

★★★★☆ (35)


~~\$20.00~~ **\$11.94**



Recommended for you because you watched
[Sugar Minott - Oh Mr Dc \(Studio One\)](#)



Mikey Dread - Roots and Culture

 by klaxonklaxon · 1,164,133 views


Lyrics:
Now here comes a special request
To each and everyone



Recommended for you because you watched
[Thelonious Monk Quartet - Monk In Denmark](#)



Bill Evans Portrait in Jazz (Full Album)

 by hansgy1 · 854,086 views

Bill Evans Portrait in Jazz 1960
1. Come Rain or Come Shine - 3.19 (0:00)
2. Autumn Leaves - 5.23 (3:24)



Recommended for you because you watched
[Bob Marley One Drop](#)



Bob Marley - She's gone

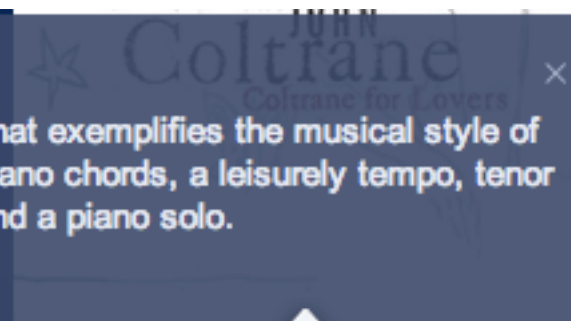
 by Dionysios29 · 1,058,704 views

This is one of the eleven songs of album Kaya that Bob Marley and The Wailers creative in 1978.
Lyrics:

John Coltrane Radio

To start things off, we'll play a song that exemplifies the musical style of John Coltrane which features block piano chords, a leisurely tempo, tenor sax head, a melodic tenor sax solo and a piano solo.

That's not what I wanted, delete this station



MOST E-MAILED

RECOMMENDED FOR YOU

1. **How Big Data Is Playing Recruiter for Specialized Workers**
2. SLIPSTREAM
When Your Data Wanders to Places You've Never Been
3. MOTHERLODE
The Play Date Gun Debate
4. **For Indonesian Atheists, a Community of Support Amid Constant Fear**
5. **Justice Breyer Has Shoulder Surgery**
6. BILL KELLER
Erasing History

8. How do you determine my Most Read Topics?

[Back to top](#) ▲

Each NYTimes.com article is assigned topic tags that reflect the content of the article. As you read articles, we use these tags to determine your most-read topics.

To search for additional articles on one of your most-read topics, click that topic on your personalized Recommendations page. To learn more about topic tags, visit [Times Topics](#).

TV Shows

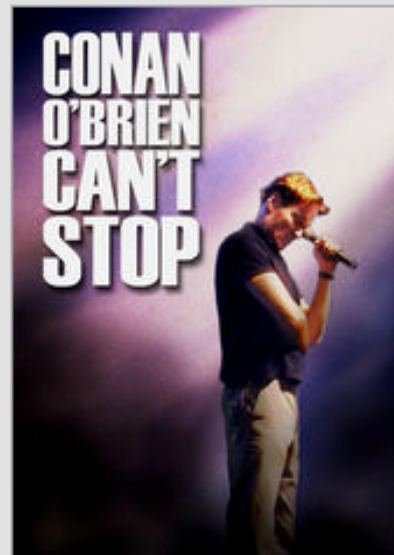
Your **taste preferences**
created this row.

TV Shows.

As well as your interest in...



Because you watched 30 Rock



II. THE NETFLIX PRIZE

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The ratings matrix contained >100mm numerical entries (1-5 stars) from ~500k users across ~17k movies. The data was split into train/quiz/test sets to prevent overfitting on the test data by answer submission (this was a clever idea!)

The competition began in 2006, and the grand prize was eventually awarded in 2009. The winning entry was a stacked ensemble of 100's of models (including neighborhood & matrix factorization models) that were blended using boosted decision trees.

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The competition did much to spur interest and research advances in recsys technology, and the prize money was donated to charity.

Though they adopted some of the modeling techniques that emerged from the competition, Netflix never actually implemented the prizewinning solution.

Why do you think that's true?

III. CONTENT-BASED FILTERING

Content-based filtering *begins by mapping each item into a feature space. Both users and items are represented by vectors in this space.*

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NOTE

The idea is that users like items that are *similar* to other items they've consumed.

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Ratings are generated by taking dot products of user & item vectors.

features = (big box office, aimed at kids, famous actors)

items (movies):

Finding Nemo = (5, 5, 2)

Mission Impossible = (3, -5, 5)

Jiro Dreams of Sushi = (-4, -5, -5)

features = (big box office, aimed at kids, famous actors)

items (movies):

Finding Nemo = (5, 5, 2)

Mission Impossible = (3, -5, 5)

Jiro Dreams of Sushi = (-4, -5, -5)

users:

Jason = (-3, 2, -2)

features = (big box office, aimed at kids, famous actors)

items (movies):

Finding Nemo = (5, 5, 2)

Mission Impossible = (3, -5, 5)

Jiro Dreams of Sushi = (-4, -5, -5)

predicted ratings:*

$$(-3*5 + 2*5 - 2*2) = -9$$

$$(-3*3 - 2*5 - 2*5) = -29$$

$$(3*4 - 2*5 + 2*5) = +12$$

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$$(3*4 - 2*5 + 2*5)$$

NOTE (*)

In practice, these predictions would be proportional to *deviations* from some global average rating (hence the negative values).

users:

Jason = (-3, 2, -2)

One notable example of content-based filtering is Pandora, which maps songs into a feature space using features (or “genes”) designed by the Music Genome Project.

Using song vectors that depend on these features, Pandora can create a station with music having similar properties to a song the user selects.

About The Music Genome Project®

We believe that each individual has a unique relationship with music – no one else has tastes exactly like yours. So delivering a great radio experience to each and every listener requires an incredibly broad and deep understanding of music. That's why Pandora is based on the Music Genome Project, the most sophisticated taxonomy of musical information ever collected. It represents over ten years of analysis by our trained team of musicologists, and spans everything from this past Tuesday's new releases all the way back to the Renaissance and Classical music.

Each song in the Music Genome Project is analyzed using up to 450 distinct musical characteristics by a trained music analyst. These attributes capture not only the musical identity of a song, but also the many significant qualities that are relevant to understanding the musical preferences of listeners. The typical music analyst working on the Music Genome Project has a four-year degree in music theory, composition or performance, has passed through a selective screening process and has completed intensive training in the Music Genome's rigorous and precise methodology. To qualify for the work, analysts must have a firm grounding in music theory, including familiarity with a wide range of styles and sounds.

Content-based filtering has some difficulties:

Content-based filtering has some difficulties:

- *need to map each item into a feature space (usually by hand!)
 - *moreover, need to know what those features are!**
- *recommendations are limited in scope (items must be similar to each other)*
- *hard to create cross-content recommendations (eg books/music films...this would require comparing elements from different feature spaces!)*

IV. COLLABORATIVE FILTERING

Collaborative filtering *refers to a family of methods for predicting ratings where instead of thinking about users and items in terms of a feature space, we are only interested in the existing user-item ratings themselves.*

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In this case, our dataset is a ratings matrix whose columns correspond to items, and whose rows correspond to users.

Collaborative filtering *refers to a family of methods for predicting ratings where instead of thinking about users and items in the feature space, we are only interested in the existing user-item pairs themselves.*

NOTE

The idea here is that users get value from recommendations based on other users with similar tastes.

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480,000 users

18,000 movies

x	1	1	x	...	x
x	x	x	5	...	x
x	x	3	x	...	x
x	4	3	x	...	2
...	x	x	x	...	x
x	5	x	1	...	x
x	x	3	3	...	x
x	1	x	x	...	2

NOTE

This matrix will always be *sparse*!

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NOTE

This is equivalent to a clustering problem in the space of column vectors (items).

Item-based CF is a neighborhood method.

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NOTE**NOTE**

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User-based collaborative filtering is possible but less efficient, since there are typically more users than items.

Customers Who Bought This Item Also Bought

 Pitch Dark (NYRB Classics)

› Renata Adler

Paperback

\$11.54



How Literature Saved My Life

› David Shields

★★★★☆ (60)

Hardcover

\$18.08



Bleeding Edge

Thomas Pynchon

Hardcover

\$18.05



The Flamethrowers: A Novel

› Rachel Kushner

★★★★☆ (17)

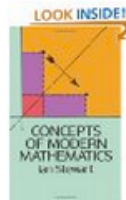
Hardcover

\$15.79

Neighborhood methods such as item-based CF are popular and easy to understand, but they don't scale well.

amazon.com

Recommended for You



Concepts of Modern Mathematics

by Ian Stewart (February 1, 1995)

In Stock

List Price: \$14.95

Price: **\$8.94**

[87 used & new](#) from \$5.99

Add to Cart

Add to Wish List

Because you purchased...



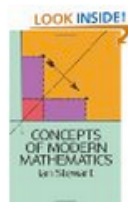
Mathematics: Its Content, Methods and Meaning (Dover Books on Mathematics) (Paperback)

by A. D. Aleksandrov (Author), et al.

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NOTE

Item-based CF is different than content-based filtering!

Though we're making recommendations based on items, we are *not* embedding the items in a feature space.

Model-based *collaborative filtering abandons the neighborhood approach and applies other techniques to the ratings matrix.*

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The most popular model-based CF techniques use matrix decomposition techniques to find deeper structure in the ratings data.

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The most popular model-based CF techniques use matrix decomposition techniques to find deeper structure in the ratings data.

*For example, we could decompose the ratings matrix via SVD to reduce the dimensionality and extract **latent variables**.*

Once we identify the latent variables in the ratings matrix, we can express both users and items in terms of these latent variables.

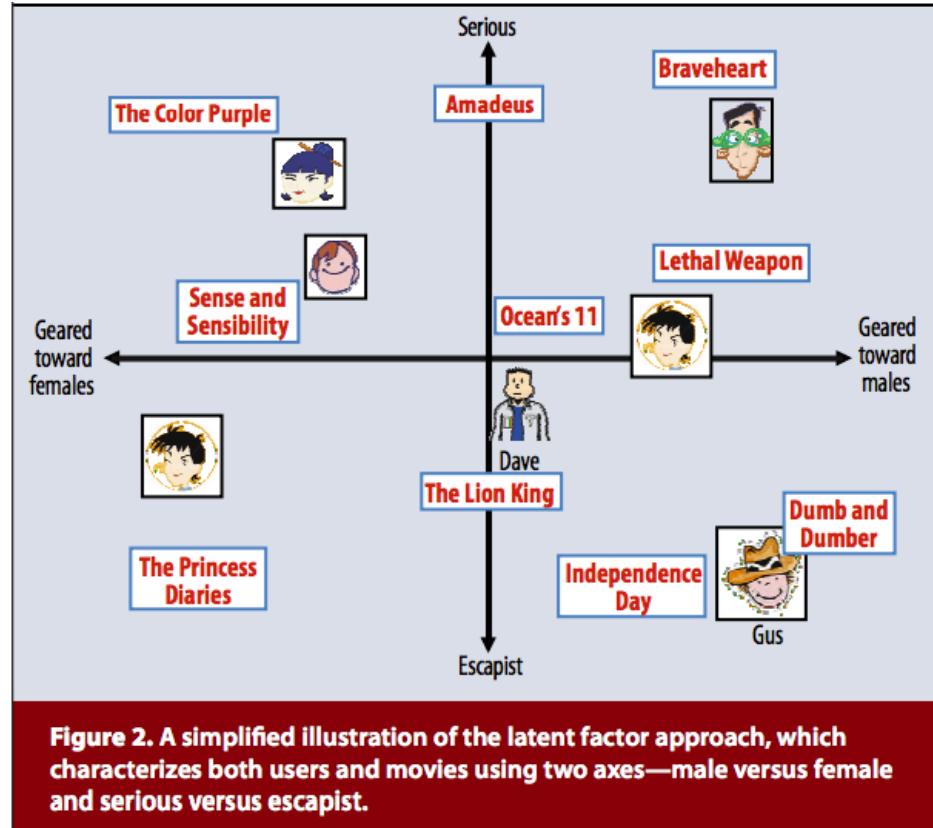
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As before, values in the item vectors represent the degree to which an item exhibits a given feature, and values in the user vectors represent user preferences for a given feature.

Ratings are constructed by taking dot products of user & item vectors in the latent feature space.



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It combines predictive accuracy, scalability, and enough flexibility for practical modeling (we'll see what this means in a moment).

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It combines predictive accuracy, scalability, and enough flexibility for practical modeling (we'll see what this means in a moment).

Since the conclusion of the Netflix prize, these latent factor methods for collaborative filtering have been regarded as the state-of-the-art in recsys technology.

But they do have some drawbacks:

- lots of (high-dimensional) ratings data needed*
- data is typically very sparse (in the Netflix prize dataset, ~99% of possible ratings were missing)*
- susceptible to fraud (eg shilling attacks)*
- **cold start problem:** need lots of data on new user or item before recommendations can be made*

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Until a user rates several items, we don't know anything about her preferences!

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Until a user rates several items, we don't know anything about her preferences!

*We can get around this by enhancing our recommendations using **implicit feedback**, which may include things like item browsing behavior, search patterns, purchase history, etc.*

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Meanwhile implicit feedback (browsing behavior, etc) leads to less accurate ratings, but the data is much more dense (and less invasive to collect).

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Meanwhile implicit feedback (browsing behavior, etc) leads to less accurate ratings, but the data is much more dense (and less invasive to collect).

Implicit feedback can help to infer user preferences when explicit feedback is not available, therefore easing the cold start problem.

Hybrid filtering methods *provide another way to get around the cold start problem by combining filtering methods (eg, by using content-based info to “boost” a collaborative model).*

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This content-based info can be item-based as above, or even user-based (eg, demographic info).

V. A SIMPLE MATRIX FACTORIZATION MODEL

Matrix factorization decomposes the ratings matrix and maps users and items into a low-dimensional vector space spanned by a basis of latent factors.

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Predicted ratings are given by inner products in this space, so for user u and item i we can write:

$$\hat{r}_{ui} = q_i^T r_u$$

Factoring the ratings matrix via SVD leads to difficulty, since the matrix is typically sparse and therefore our information about the data is incomplete.

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Interpolating missing values is an expensive process and can lead to inaccurate predictions, so we need another way to perform this factorization.

One possibility is to learn the feature vectors using the observed ratings only. Since this dramatically reduces the size of the ratings matrix, we have to be careful to avoid overfitting.

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We can learn these feature vectors by minimizing the loss function:

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

where κ denotes the set of known ratings, and λ is a hyperparameter.

One possibility is to learn the feature vectors using the observed ratings only. Since this dramatically reduces the size of the ratings have to be careful to avoid overfitting.

NOTE

The loss function has two unknowns (q, p) and so is not convex!

This can be minimized using a method called *alternating least squares*.

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where κ denotes the set of known ratings, and λ is a hyperparameter.

It turns out that much of the variation in observed ratings is due to user or item biases (eg, some users are very critical, or some items are universally popular).

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We can capture these biases in our model by generalizing \hat{r}_{ui} :

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

Here μ is a global average rating, b_i is the item bias, b_u is the user bias, and $q_i^T r_u$ is the user-item interaction.

With this generalization, our minimization problem becomes:

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

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Further modifications can be made to this model (incorporating implicit feedback, capturing temporal effects, attaching confidence scores to predictions), and you can look up the details in the references.

Though they adopted some of the modeling techniques that emerged from the competition, Netflix never actually implemented the prizewinning solution.

Why do you think that's true?