APPLIED MARKOV DECISION PROCESS AND REINFORCEMENT LEARNING

MINI REPORT - I

on

A Deep Reinforcement Learning Based Long-Term Recommender System

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1 Problem Statement and Solution

The main aim of the recommender systems are to maximise the overall accuracy of the long-term recommendations for the user. However, according to [1] there are certain limitations that exist for most of the recommenders that exist presently such as:

1.1 Limitations of previous recommenders

- Most of the existing recommenders use the collaborative filtering based matrix factorisation method which adopts a static view during recommendation process and ignores the dynamic and sequential nature of the recommendation problem. The recommender doesnt evolve as the user choice preferences change and keeps on repeating the recommendations.
- 2. As the recommender depends entirely upon the historical data of the user, it suffers from the cold start problem.
- Mostly recommenders fail to exploit the sequential decision nature of the recommendations.
 And out of the RNN based recommenders present, most of them aim for short term recommendation which maximises the immediate reward and does not guarantee optimal long-term reward.

1.2 Advantages of the proposed recommender

- 1. The ability of long term recommender. Using the Markov Decision Process (MDP) in the process helps to select the recommendation list in order to get the optimal reward.
- User state can be dynamically updated. As reinforcement learning is used, the state of the
 user depends upon the action taken by him/her in previous time slot. The recommender
 reacts to the feedback it receives and generates the list accordingly for the next recommendation.
- 3. Suitable for both cold start and warm start model without additional content information. The use of RNN helps in generate the probability transition matrix which learns exclusively for the user/

2 Assumptions

- 1. Each user u has a total of $|I_u|$ rounds of interactions with his/her personal recommendation agent.
- 2. u can select at most one item in ${\cal P}^{N}_{u,t}$ at each time t.
- 3. At each time t, if $P_{u,t}^N \cap I_u = \phi$, user u should select only one item $\hat{a}_{u,t} \in P_{u,t}^N \cap I_u$ with the highest estimated probability, and responds a positive feedback
- 4. At each time t, if $P_{u,t}^N \cap I_u = \phi$, there is no hit item, and user u responds a negative feedback.
- 5. If $i \in P_{u,t}^N \cap I_u$ is selected, it should be removed from I_u to avoid being repeatedly chosen.

where

Notation	Description
\overline{I}	the set of all items
I_u	the subset of I , which includes items that user u likes
$s_{u,t}$	the t^{th} state of RNN for user u
$P_{u,t}^N$	the t^{th} recommendation list including N items for user u
$f_{u,t}$	the t^{th} feedback responded by user u
$V_{u,t}$	the t^{th} immediate reward with respect to $f_{u,t}$
$R_{u,t}$	the t^{th} accumulative reward with respect to $f_{u,t}$

3 Procedure

3.1 Data Collection and Preprocessing

The MovieLens100K data set was used to make this Markov Decision Process. This dataset contains the information of :

- 100,000 ratings (1-5) from 943 users on 1682 movies.
- Movies are classified into 19 genres
- Each user has rated at least 20 movies.
- Simple demographic info for the users (age, gender, occupation, zip)

The data was initially present segregated into mainly three different files - *u.user, u.item, u.data*. Owing to the large scale of the data it is scaled down to simpler dimensions by the following process .

- 1. The ratings of the was centralised.
- 2. From the *u.item* dataset, all the non-essential headers were dropped and only the necessary details of the movie and genre information is retained.
- 3. The user with maximum positive ratings was picked. Accordingly, only the movies rated by her were filtered out. A combined analytical dataset is created containing userid, movieid, movietitle and genres are kept and saved in another csv file which is used as the ultimate dataset for the MDP.

The recommender system is designed to provide personal recommendation to a particular user only. This is equivalent to select only one user of the many users present. Basically, of the 943 users, the focus is now shifted only one particular customer, who is 35 years old female working as an educator who had rated 540 movies.

3.2 Data Preparation

This step takes the csv file created in 3.1. Currently there are 18 genres available for each movie selected by the user. Due to the high complexity of computation, the data was further reduced to the two most rated genres by the user: *Drama*, *Comedy*. Thus this is *I*. There was 4 classes made

based on the genres:

Class	Drama	Comedy
0	0	0
1	0	1
2	1	0
3	1	1

3.3 Declarations and Definitions

The interested set of user I_u was found from the I.

$$f(i) = \begin{cases} 1 & \tilde{\mathbf{R}}(i) > 0 \\ 0 & \text{otherwise} \end{cases}$$

After the interested set is found out, then the feedback function is defined as:

$$f_{u,t} = \mathbb{F}(P_{u,t}^N, I_u) = \begin{cases} 1 & P_{u,t}^N \cap I_u \neq \phi \\ 0 & \text{otherwise} \end{cases}$$

The state space s_t can be defined as the number of movies at the time instant t in the recommended list $P_{u,t}^N$. As N=3, and there are 4 classes. It can be equivalently imagined as solving a linear combination of 4 non-negative integers which add up to 3. Thus there are $\binom{6}{3}=20$ states. Thus the state space is discrete in nature. The *transition* function can be defined as:

- 1. New list is created with 60% weightage to the liked movies in the recommended list and 40% weightage to old list.
- 2. Once the new list is available it is normalised and discretised to know which class has how many occurences or in other which words which is the next state/
- 3. In case the recommended was not at all liked by the user then the system switches back to the previous state.

The action is also discretised as this will have N movies at any time t (i.e. $P_{u,t}^N$). The generate function can be defined as a complex series of functions mathematically. But basically, it takes input as current state and the previously recommended movies for masking them so that they dont appear in the immediate next recommendation. The function can be explained in the following steps:

- 1. Based on the current state, randomly movies are picked as candidates from each class corresponding to their occurences in the state, given that the movies are available for selection i.e. are unmasked.
- 2. In case , the number of movies selected are not equal to N, then randomly unmasked movies are selected to fill in the shortage.
- 3. Now the exploration and exploitation in such a way that 8% times exploration is done by randomly selecting N movies from the candidate list, else rest of the times, the top N movies are selected.
- 4. Finally, masking is done of the final selection of candidate list and the movie ids are stored for use in the next time t

The reward function can be defined as:

$$V_{u,t} = \begin{cases} 1 & f_{u,t} > 0, \\ -0.2 & \text{otherwise} \end{cases}$$

$$R_{u,t} = \sum_{k=0}^{M-k} \gamma^k V_{u,t+k}$$

where $\gamma \in (0,1)$

3.4 Policy Iteration and Value Iteration

Algorithm 1 Policy Iteration

```
\begin{split} restart() & \textbf{while} \ t \leq |I_u| \ \textbf{do} \\ & t \leftarrow t+1 \\ & f_{u,t} \leftarrow \mathbb{F}(P^N_{u,t},I_u) \\ & state \leftarrow transition(P^N_{u,t},oldstate) \\ & P^N_{u,t} \leftarrow generate(state,oldmovies) \\ & R_{u,t} = \sum_{k=0}^{M-k} \gamma^k V_{u,t+k} \\ & \textbf{end while} \end{split}
```

Algorithm 2 Value Iteration

```
restart()
\mathbf{while}\ t \leq |I_u|\ \mathbf{do}
t \leftarrow t+1
f_{u,t} \leftarrow \mathbb{F}(P_{u,t}^N, I_u)
\mathbf{for}\ tempstate\ \mathbf{in}\ all states\ \mathbf{do}
\mathit{find}\ reward\ \mathit{for}\ tempstate
\mathbf{end}\ \mathbf{for}
P_{u,t}^N \leftarrow \mathit{generate}(state, old movies)
R_{u,t} = \sum_{k=0}^{M-k} \gamma^k V_{u,t+k}
\mathbf{end}\ \mathbf{while}
```

4 Exploratory Data Analysis

```
[1]: import pandas as analytics
  import numpy as maths
  import os

[2]: source_path = 'MovieLens100k_dataset'
  data_path = os.path.join(source_path,'u.data')
  genre_path = os.path.join(source_path,'u.genre')
```

```
item_path = os.path.join(source_path, 'u.item')
     occupation_path = os.path.join(source_path, 'u.occupation')
     user_path = os.path.join(source_path, 'u.user')
[3]: def extract_values(a):
         return [i.strip().replace(" ","_") for i in a.split("|")]
[4]: data_headers = """user id | movie id | rating | timestamp"""
     item headers = """movie id | movie title | release date | video release date |
                   IMDb URL | unknown | Action | Adventure | Animation |
                   Children's | Comedy | Crime | Documentary | Drama | Fantasy |
                   Film-Noir | Horror | Musical | Mystery | Romance | Sci-Fi |
                   Thriller | War | Western |"""
     user_headers = """user id | age | gender | occupation | zip code"""
     data_headers = extract_values(data_headers)
     item_headers = extract_values(item_headers)[:-1]
     user_headers = extract_values(user_headers)
     genres = analytics.read_csv(genre_path,sep="|")['unknown'].tolist()
[5]: df_data = analytics.read_csv(data_path,header = None,sep="\t",names =__
     →data_headers)
     df_data['rating'] = df_data['rating'] - 3
     df_data
[5]:
            user_id movie_id rating timestamp
     0
                196
                          242
                                    0 881250949
                186
                          302
     1
                                    0 891717742
     2
                 22
                          377
                                   -2 878887116
     3
                244
                           51
                                   -1 880606923
                166
                          346
                                   -2 886397596
                          . . .
     99995
                                    0 880175444
                880
                          476
     99996
                716
                          204
                                    2 879795543
     99997
                276
                         1090
                                   -2 874795795
                                   -1 882399156
     99998
                 13
                          225
     99999
                          203
                                    0 879959583
                 12
     [100000 rows x 4 columns]
[6]: df_users = analytics.read_csv(user_path, header=None, sep = "|", names =__
     →user_headers)
     df users
[6]:
          user_id age gender
                                  occupation zip_code
                1
                    24
                                  technician
                                                85711
```

```
53
                        F
                                             94043
1
           2
                                   other
2
           3
               23
                                             32067
                        Μ
                                   writer
3
           4
               24
                        Μ
                              technician
                                             43537
           5
4
               33
                        F
                                    other
                                             15213
               . . .
                      . . .
                                      . . .
                                              . . .
         . . .
938
         939
                        F
                                             33319
               26
                                  student
939
         940
               32
                        M administrator
                                             02215
940
         941
               20
                        М
                                 student
                                             97229
941
         942
                        F
                                             78209
               48
                               librarian
942
         943
               22
                        Μ
                                  student
                                             77841
```

[943 rows x 5 columns]

[7]:	movie_id	movie	e_title	Action	Adventure	\
0	1	Toy Story	(1995)	0	0	
1	2	GoldenEye	(1995)	1	1	
2	3	Four Rooms	(1995)	0	0	
3	4	Get Shorty	(1995)	1	0	
4	5	Copycat	(1995)	0	0	
1676	1678	Mat' i syn	(1997)	0	0	
1677	1679	B. Monkey	(1998)	0	0	
1678	1680	Sliding Doors	(1998)	0	0	
1679	1681	You So Crazy	(1994)	0	0	
1680	1682	Scream of Stone (Schrei aus Stein)	(1991)	0	0	

	Animation	Children's	Comedy	\mathtt{Crime}	Documentary	Drama	${ t Fantasy}$	\
0	1	1	1	0	0	0	0	
1	0	0	0	0	0	0	0	
2	0	0	0	0	0	0	0	
3	0	0	1	0	0	1	0	
4	0	0	0	1	0	1	0	
1676	0	0	0	0	0	1	0	
1677	0	0	0	0	0	0	0	
1678	0	0	0	0	0	1	0	
1679	0	0	1	0	0	0	0	
1680	0	0	0	0	0	1	0	

	Film-Noir	Horror	Musical	Mystery	Romance	Sci-Fi	Thriller	War	\
0	0	0	0	0	0	0	0	0	
1	0	0	0	0	0	0	1	0	
2	0	0	0	0	0	0	1	0	
3	0	0	0	0	0	0	0	0	
4	0	0	0	0	0	0	1	0	
1676	0	0	0	0	0	0	0	0	
1677	0	0	0	0	1	0	1	0	
1678	0	0	0	0	1	0	0	0	
1679	0	0	0	0	0	0	0	0	
1680	0	0	0	0	0	0	0	0	

[1679 rows x 20 columns]

[8]: df_users

[8]:		user_id	age	gender	occupation	zip_code
	0	1	24	M	technician	85711
	1	2	53	F	other	94043
	2	3	23	M	writer	32067
	3	4	24	M	technician	43537
	4	5	33	F	other	15213
	938	939	26	F	student	33319
	939	940	32	M	administrator	02215
	940	941	20	M	student	97229
	941	942	48	F	librarian	78209
	942	943	22	M	student	77841

[943 rows x 5 columns]

[9]: df_data

```
[9]:
             user_id movie_id rating timestamp
                  196
                                       0 881250949
      0
                            242
      1
                  186
                            302
                                       0 891717742
      2
                   22
                            377
                                      -2 878887116
      3
                  244
                             51
                                      -1 880606923
      4
                  166
                            346
                                      -2 886397596
                  . . .
      . . .
                             . . .
                                     . . .
                                                 . . .
      99995
                  880
                            476
                                       0 880175444
      99996
                            204
                                       2 879795543
                  716
      99997
                  276
                           1090
                                      -2 874795795
      99998
                   13
                            225
                                      -1 882399156
      99999
                   12
                            203
                                       0 879959583
      [100000 rows x 4 columns]
[10]: df_data.sort_values('user_id')
[10]:
             user_id movie_id rating timestamp
      41842
                    1
                             46
                                       1
                                          876893230
      38751
                    1
                            257
                                         874965954
                                       1
      8976
                    1
                             12
                                       2 878542960
      3248
                    1
                             74
                                      -2 889751736
      3260
                    1
                            134
                                       1 875073067
      . . .
                             . . .
                  . . .
                                     . . .
      95594
                  943
                            217
                                       0 888640067
      77956
                  943
                             94
                                       1 888639929
      76855
                  943
                            943
                                       2 888639614
      94966
                            566
                  943
                                       1 888639886
      90134
                  943
                               2
                                       2 888639953
      [100000 rows x 4 columns]
[11]: | # max_user_id = df_data['user_id'].value_counts(ascending = False).reset_index().
       \rightarrow set_index('count').sort_values(by= 'count', ascending = False).
       \rightarrow iloc[0]['user_id'].tolist()
      max_user_id = df_data.groupby('user_id').agg({'rating':lambda x:x.sum()}).
       →reset_index().sort_values(by = 'rating', ascending = False)['user_id'].iloc[0]
      df_users = df_users[df_users['user_id'] == max_user_id]
      df users
[11]:
           user_id age gender occupation zip_code
                                   educator
      449
                450
                      35
                                                11758
[12]: df_ratings = df_data[df_data['user_id'] ==_
       →max_user_id] [['user_id', 'movie_id', 'rating', 'timestamp']]
      df_ratings
```

```
[12]:
              user_id movie_id rating timestamp
                                            887139517
      17656
                  450
                              470
                                         2
      17680
                  450
                              783
                                         0
                                            882399818
      17764
                  450
                            1147
                                         1 882374497
                              100
      17963
                                            882374059
                  450
      18055
                  450
                               58
                                         0 882373464
                              . . .
      . . .
                   . . .
                                       . . .
      98566
                  450
                              584
                                         2 882397223
      98871
                  450
                              732
                                         0 882395662
      99039
                  450
                              388
                                         0 882471604
      99614
                  450
                            1490
                                            882396929
                                         0
      99772
                  450
                              654
                                            882373928
      [540 rows x 4 columns]
[13]: df_items = df_items[df_items['movie_id'].isin(df_data['movie_id'])]
      df_items
[13]:
             movie\_id
                                                         movie_title Action
                                                                                 Adventure
                                                    Toy Story (1995)
                                                                             0
      0
                     1
                                                                                          0
                     2
                                                    GoldenEye (1995)
      1
                                                                             1
                                                                                          1
                     3
      2
                                                   Four Rooms (1995)
                                                                             0
                                                                                          0
      3
                     4
                                                   Get Shorty (1995)
                                                                             1
                                                                                          0
      4
                     5
                                                      Copycat (1995)
                                                                             0
                                                                                          0
      . . .
                   . . .
                                                                            . . .
                                                   Mat' i syn (1997)
      1676
                 1678
                                                                             0
                                                                                          0
      1677
                 1679
                                                    B. Monkey (1998)
                                                                             0
                                                                                          0
      1678
                                               Sliding Doors (1998)
                                                                             0
                                                                                          0
                 1680
                                                You So Crazy (1994)
      1679
                 1681
                                                                             0
                                                                                          0
      1680
                  1682
                        Scream of Stone (Schrei aus Stein) (1991)
                                                                                          0
                         Children's Comedy Crime
                                                       Documentary Drama
                                                                             Fantasy
             Animation
      0
                                            1
                                                    0
                                                                  0
                                                                          0
                                                                                    0
                      1
                                   1
                                   0
                                            0
                                                                  0
                                                                          0
                                                                                    0
      1
                      0
                                                    0
      2
                      0
                                   0
                                            0
                                                    0
                                                                  0
                                                                          0
                                                                                    0
                      0
                                                                  0
      3
                                   0
                                            1
                                                    0
                                                                          1
                                                                                    0
      4
                      0
                                   0
                                            0
                                                    1
                                                                  0
                                                                          1
                                                                                    0
      . . .
                                 . . .
                                                  . . .
                                                                . . .
                    . . .
                                          . . .
                                                                                  . . .
      1676
                      0
                                   0
                                            0
                                                    0
                                                                  0
                                                                          1
                                                                                    0
```

	Film-Noir	Horror	Musical	Mystery	Romance	Sci-Fi	Thriller	War	\
0	0	0	0	0	0	0	0	0	
1	0	0	0	0	0	0	1	0	

```
2
                                        0
                  0
                            0
                                                    0
                                                                0
                                                                          0
                                                                                              0
3
                  0
                            0
                                        0
                                                    0
                                                                0
                                                                           0
                                                                                        0
                                                                                              0
                  0
                                                    0
4
                            0
                                        0
                                                                0
                                                                           0
                                                                                        1
                                                                                              0
. . .
                . . .
                          . . .
                                      . . .
                                                  . . .
                                                              . . .
                                                                                      . . .
1676
                  0
                            0
                                        0
                                                    0
                                                                0
                                                                          0
                                                                                        0
                                                                                              0
1677
                  0
                                        0
                                                    0
                            0
                                                                1
                                                                          0
                                                                                        1
                                                                                              0
1678
                  0
                            0
                                        0
                                                    0
                                                                1
                                                                          0
                                                                                        0
                                                                                              0
1679
                  0
                            0
                                        0
                                                    0
                                                                0
                                                                           0
                                                                                        0
                                                                                              0
                  0
                            0
                                        0
                                                    0
                                                                0
                                                                          0
                                                                                        0
                                                                                              0
1680
```

Western

[1679 rows x 20 columns]

```
[14]: df_rated_items = df_items.merge(df_ratings,on='movie_id',how = 'inner')
req_order = ['user_id','movie_id','movie_title','rating'] + genres +

→['timestamp']
df_rated_items = df_rated_items[req_order]
```

```
[15]: df_rated_items.to_csv('rated_movies.csv',index= False)
```

5 Recommender

```
[1]: import pandas as analytics
  import numpy as maths
  import warnings
  import time
  warnings.filterwarnings("ignore")
```

```
[2]: df_rated_movies = analytics.read_csv('rated_movies.csv')
    user_id = df_rated_movies['user_id'].unique()[0]
    df_rated_movies = df_rated_movies.drop(['user_id','timestamp'],axis = 1)
    df_rated_movies
```

[2]:		movie_id		movi	e_title	rating	Action	Adventure	\
	0	1	To	y Story	(1995)	1	0	0	
	1	2	· ·		(1995)	1	1	1	
	2	3		•	(1995)	1	0	0	
	3	4			(1995)	0	1	0	
	4	7	Twelve 1	-		1	0	0	
			IWEIVE	lonkeys	(1000)	_	U	O	
		1.490	Hambia Dida	a	(1074)	0	0		
	535	1480	Herbie Ride	_				1	
	536	1490			(1993)	0	0	0	
	537	1518	_		(1995)	1	0	0	
	538	1521	Mr. Wo:		(1993)	0	0	0	
	539	1603		Angela	(1995)	0	0	0	
		Animation	Children's	Comed	y Crime	Documer	ntary	. Fantasy	\
	0	1	1		1 0		•		
		0	0		0 0		•	^	
	1						•	•	
	2	0	0		0 0		0	_	
	3	0	0		1 0		0		
	4	0	0		0 0		0	. 0	
	• •		• • •						
	535	0	1		1 0		0		
	536	0	0		1 0		0	. 0	
	537	0	0		0 0		0	. 0	
	538	0	0		1 0		0	. 0	
	539	0	0		0 0		0	. 0	
		Film-Noir	Horror Mus	sical	Musteru	Romance	Sci-Fi	Thriller	War \
	0	0	0	0	0	0	0	0	0
	1	0	0	0	0	0	0	1	0
	2	0	0	0	0	0	0	1	0
			_	-	=		-		
	3	0	0	0	0	0	0	0	0
	4	0	0	0	0	0	1	0	0
	• •		• • •	• • •	• • •		• • •	• • •	
	535	0	0	0	0	0	0	0	0
	536	0	0	0	0	0	0	0	0
	537	0	0	0	0	0	0	0	0
	538	0	0	0	0	1	0	0	0
	539	0	0	0	0	0	0	0	0
		Western							
	0								
	0	0							
	1	0							
	2	0							
	3	0							
	4	0							
	535	0							

```
537
                0
     538
                0
     539
                0
     [540 rows x 21 columns]
[3]: genres = list(df_rated_movies.drop(['movie_id', 'movie_title', 'rating'], axis = 1).
      →columns)
     selected_genres = df_rated_movies[genres].sum().sort_values(ascending = False).
     →reset_index(drop = False).iloc[:2]['index'].tolist()
     print("Most Popular user #",user_id," are ",selected_genres,"\n")
     df_rated_movies['class'] = df_rated_movies[selected_genres[0]] * 2 +__
      →df_rated_movies[selected_genres[1]]
     class_mapping = df_rated_movies[selected_genres + ['class']].drop_duplicates().
      →sort_values('class').set_index('class') # mapping of drama, comedy movie to_
      \rightarrowrespective class
     classes = class_mapping.index.tolist()
     selected_columns = ['movie_id','rating','class']
     df_rated_movies = df_rated_movies[selected_columns]
     df_rated_movies
    Most Popular user # 450 are ['Drama', 'Comedy']
[3]:
          movie_id rating class
     0
                 1
                                 1
                 2
                                 0
     1
                         1
     2
                 3
                                 0
                                 3
     3
                 4
     4
                 7
                                 2
                         1
     535
              1480
                         0
                                 1
              1490
                                 1
     536
                         0
     537
              1518
                                 2
                         1
     538
              1521
                         0
                                 1
     539
              1603
     [540 rows x 3 columns]
[4]: N = 3
[5]: df_interested = df_rated_movies.copy()
     df_interested['F'] = df_interested['rating'].apply(lambda x : 1 if x > 0 else 0)
     df_interested = df_interested[df_interested['F'] > 0].drop('F',axis=1)
```

df_interested

```
[5]:
           movie_id rating class
                            1
                   1
                   2
                                    0
     1
                            1
                   3
                                    0
     2
                            1
     4
                   7
                            1
                                    2
     5
                  10
                                    2
                            1
                 . . .
     529
                1425
                            1
                                    3
     530
                1435
                            1
                                    1
     532
                1444
                            1
                                    1
     533
                1446
                            1
                                    1
     537
                1518
                            1
                                    2
```

[378 rows x 3 columns]

```
[6]: def feedback(P, feedback_values, t):
                                                               # instead of actual fut
      → definition, its changed a bit, i.e. if in the selected list there is a movie
      →user likes then it is feedback is 1 else 0
         value = 0
         if (P['rating'] > 0).any() :
             value = 1
         feedback values.insert(t,value)
         return feedback values
     def generate(state,old_movies):
         movie_ids = []
         for _class in state.index :
             df_temp = df_rated_movies[(df_rated_movies['mask'] ==___
      →1)][df_rated_movies['class'] == _class].sample(n = int(state[_class])+1)
             movie_ids = movie_ids + df_temp['movie_id'].to_list()
         if len(movie_ids) < N :</pre>
             diff = N - len(movie_ids)
             additional_ids = df_rated_movies[df_rated_movies['mask'] ==___
      →1] [~df_rated_movies['movie_id'].isin(movie_ids)].sample(n = diff)['movie_id'].
      →tolist()
             movie_ids = movie_ids + additional_ids
         df_candidates = df_rated_movies[df_rated_movies['movie_id'].isin(movie_ids)]
         if maths.random.random() > 0.08 :
                                                                   # exploitation
             df_candidates = df_candidates.iloc[:N]
         else : df_candidates = df_candidates.sample(n = N)
                                                                  # exploration
         df_candidates = df_candidates.drop('mask',axis = 1)
         df_interested[df_interested['movie_id'].isin(movie_ids)]['mask'] = 0
         df_rated_movies[df_rated_movies['movie_id'].isin(old_movies)]['mask'] = 1
```

```
return df_candidates, movie_ids
     def find_rewards(values,rewards, feedback_value):
         gamma = 0.2
         if feedback_value > 0 : value = 1
         else : value = -0.2
         values.append(value*gamma**t)
         rewards.append(sum(values[:t]))
         return values, rewards
     def transition(P,old_state):
                                                                  #equivalent to the RNN
      \rightarrow function. So it is the most complex and challenging function
         next_state = (P[P['rating'] > 0]['class'].value_counts()*alpha + old_state *_
      \rightarrow (1-alpha)).fillna(0)
         next_state = next_state / next_state.sum()
         next state = round(next state * N)
         if next state.sum() < N :
             next_state = old_state
         return next_state
     def restart():
         t = 0
         df_rated_movies['mask'] = 1
         rewards = []
         values = []
         feedback_values = [0]
         old_movies = []
         states = []
         initial_state = df_interested['class'].value_counts(normalize = True)*N #1
      \hookrightarrowState Space ( discrete :-) ) [Out of 3 items , how many belong to each class_\sqcup
      \rightarrow is each state. That is 4 non-negative integers add upto 3]. 20 ways are there.
         P , old_movies = generate(initial_state, old_movies) # Action Space (_
      \rightarrow discrete :-) )
         states.append(initial_state)
         values , rewards = find_rewards(values , rewards, feedback_values[t])
         return rewards, values, feedback_values, old_movies, states, initial_state, P
[7]: | df_raw = analytics.DataFrame(data = [maths.arange(0,N+1)]).T
     df_merge = analytics.merge(df_raw, df_raw, how = 'cross', suffixes=('_1','_2'))
     df_merge = analytics.merge(df_merge, df_raw, how = 'cross', suffixes=('_x','_y'))
     df_merge = analytics.merge(df_merge, df_raw, how = 'cross')
```

5.1 Policy Iteration

```
[8]: t = 0
     rewards, values, feedback_values, old_movies, states, initial_state, P = __
      →restart()
     recommendations = []
     print(initial_state)
     print("Rewards :",rewards[-1])
    class
    2
         1.293651
    0
         0.825397
         0.746032
         0.134921
    Name: proportion, dtype: float64
    Rewards : 0
[9]: while t <= len(df_interested) :
         t = t + 1
         feedback_values = feedback(P,feedback_values,t)
         state = transition(P,states[t-1])
         states.append(state)
         P , old_movies = generate(state,old_movies)
         feedback_values = feedback(P,feedback_values,t)
         recommendations.append(P)
         values , rewards = find_rewards(values , rewards, feedback_values[t])
     states_policy = states
     rewards_policy = rewards
     recommendations_policy = recommendations
     print("Rewards :",rewards[-1])
```

Rewards: 0.04961599999999997

5.2 Value Iteration

```
[10]: t = 0
      rewards, values, feedback_values, old_movies, states, initial_state, P = _{\sqcup}
       →restart()
      print(initial_state)
      recommendations = []
      print("Rewards :",rewards[-1])
     class
     2
          1.293651
          0.825397
          0.746032
     1
          0.134921
     3
     Name: proportion, dtype: float64
     Rewards : 0
[11]: while t <= len(df_interested) :</pre>
          t = t + 1
          feedback_values = feedback(P,feedback_values,t)
          accumulate_temp_rewards = []
          for temp_state in all_states :
              temp_P , temp_old_movies = generate(temp_state,old_movies)
              temp_feedback_values = feedback(temp_P, feedback_values,t)
              if temp_feedback_values[t] > 0 : 1 = 1
              else : 1 = -0.2
              gamma = 0.2
              accumulate_temp_rewards.append(1 * gamma ** t)
          state = all_states[maths.argmax(accumulate_temp_rewards)]
          states.append(state)
          P , old_movies = generate(state,old_movies)
          feedback_values = feedback(P,feedback_values,t)
          recommendations.append(P)
          values , rewards = find_rewards(values , rewards, feedback_values[t])
      states_values = states
      rewards_values = rewards
      recommendations_values = recommendations
      print("Rewards :",rewards[-1])
```

Rewards: 0.0499999901695999

References

[1] Liwei Huang, Mingsheng Fu, Fan Li, Hong Qu, Yangjun Liu, and Wenyu Chen. A deep reinforcement learning based long-term recommender system. *Knowledge-Based Systems*, 213:106706, 2021.