Amazon Reviews

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Amazon Reviews - Upright, bagless, cyclonic vacuum cleaners

	l	Numb	er of	ratin				
product_id	n1	n2	n3	n4	n5	n_total	mean	sd
B000REMVGK	21	17	2	8	7	55	2.33	1.44
B001EFMD8W	40	34	28	77	347	526	4.25	1.26
B001PB51GQ	14	12	13	31	69	139	3.93	1.36
B002DGSJVG	22	8	3	6	10	49	2.47	1.63
B002G9UQZC	8	0	1	1	1	11	1.82	1.47
B002GHBRX4	18	8	9	14	27	76	3.32	1.61
B002HF66BI	9	5	2	2	3	21	2.29	1.49
B003OA77MC	15	7	8	24	42	96	3.74	1.47
B003OAD24Y	7	7	4	9	19	46	3.57	1.53
B003Y3AA3C	20	3	1	2	2	28	1.68	1.28
B0043EW354	40	25	25	60	163	313	3.90	1.44
B00440EO8G	2	1	1	1	7	12	3.83	1.64
B004R9197I	9	1	1	9	26	46	3.91	1.58
B008L5F4H0	3	1	2	12	7	25	3.76	1.27

Model for Amazon Reviews

Let y_{ij} be the jth review for the ith product. Assume

$$y_{ij} \stackrel{ind}{\sim} N(\theta_i, \sigma^2)$$

and

$$\theta_i \stackrel{ind}{\sim} N(\mu, \tau^2)$$

and

$$p(\mu, \tau, \sigma) \propto Ca^+(\sigma; 0, 1)Ca^+(\tau; 0, 1)$$

Normal hierarchical model in Stan

```
normal_model = "
data {
 int <lower=1> n;
 int <lower=1> n_products;
 int <lower=1.upper=5> stars[n]:
 int <lower=1.upper=n products> id[n]:
parameters {
 real mu;
                          // implied uniform prior
 real<lower=0> sigma;
 real<lower=0> tau:
 real theta[n_products];
model {
 // Prior
 sigma ~ cauchy(0,1);
 tau ~ cauchy(0,1);
 // Hierarchial model
 theta ~ normal(mu.tau):
 // Data model
 for (i in 1:n) stars[i] ~ normal(theta[id[i]], sigma);
```

Fit model

```
m = stan_model(model_code = normal_model)
In file included from C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/config.hpp:39:0,
                 from C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/math/tools/config.hpp:13.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core/var.hpp
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core/gevv_vv
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core.hpp:12.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/mat.hpp:4.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math.hpp:4,
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/src/stan/model/model_heade
                 from file34dc40857830.cpp:8:
C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/config/compiler/gcc.hpp:186:0: warning: "BOOST_NO_C
 # define BOOST_NO_CXX11_RVALUE_REFERENCES
<command-line>:0:0: note: this is the location of the previous definition
cc1plus.exe: warning: unrecognized command line option "-Wno-ignored-attributes"
dat = list(n = nrow(d),
           n products = nlevels(d$product id).
           stars = d$stars.
           id = as.numeric(d$product_id))
r = sampling(m, dat)
SAMPLING FOR MODEL '5edd831c9bc5b4f7faa8979cea0d3b99' NOW (CHAIN 1).
Chain 1, Iteration:
                       1 / 2000 F 0%7
                                        (Warmup)
Chain 1, Iteration:
                    200 / 2000 [ 10%]
                                        (Warmup)
```

Chain 1. Iteration: 400 / 2000 [20%]

(Warmup)

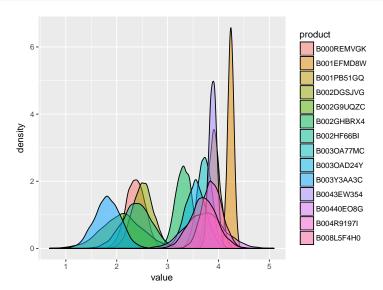
Tabular summary

Inference for Stan model: 5edd831c9bc5bdf7faa8979cea0d3b99.
4 chains, each with iter=2000; warmup=1000; thin=1;
post-warmup draws per chain=1000, total post-warmup draws=4000.

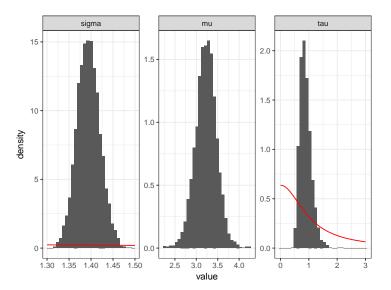
	mean	se_mean	sd	2.5%	25%	50%	75%	97.5%	n_eff	Rhat	
mu	3.22	0.00	0.25	2.73	3.07	3.23	3.38	3.70	4000	1	
sigma	1.39	0.00	0.03	1.34	1.38	1.39	1.41	1.45	4000	1	
tau	0.89	0.00	0.20	0.58	0.74	0.86	1.00	1.36	4000	1	
theta[1]	2.37	0.00	0.19	2.00	2.24	2.37	2.50	2.73	4000	1	
theta[2]	4.24	0.00	0.06	4.12	4.20	4.24	4.28	4.36	4000	1	
theta[3]	3.91	0.00	0.12	3.68	3.84	3.91	3.99	4.14	4000	1	
theta[4]	2.51	0.00	0.20	2.12	2.38	2.51	2.65	2.90	4000	1	
theta[5]	2.10	0.01	0.41	1.27	1.83	2.10	2.37	2.88	4000	1	
theta[6]	3.31	0.00	0.16	3.00	3.20	3.31	3.42	3.62	4000	1	
theta[7]	2.39	0.00	0.29	1.80	2.20	2.39	2.59	2.95	4000	1	
theta[8]	3.73	0.00	0.14	3.44	3.63	3.73	3.82	4.02	4000	1	
theta[9]	3.55	0.00	0.20	3.15	3.41	3.55	3.69	3.95	4000	1	
theta[10]	1.82	0.00	0.26	1.31	1.65	1.82	1.99	2.32	4000	1	
theta[11]	3.89	0.00	0.08	3.74	3.84	3.89	3.94	4.04	4000	1	
theta[12]	3.72	0.01	0.38	3.00	3.47	3.72	3.97	4.48	4000	1	
theta[13]	3.88	0.00	0.20	3.50	3.74	3.87	4.01	4.27	4000	1	
theta[14]	3.71	0.00	0.26	3.20	3.54	3.71	3.89	4.24	4000	1	
lp	-1207.46	0.08	2.99	-1214.35	-1209.24	-1207.14	-1205.34	-1202.46	1572	1	

Samples were drawn using NUTS(diag_e) at Thu Feb 23 06:24:00 2017. For each parameter, n_eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat=1).

Vacuum cleaner mean posteriors (θ_i)



Other parameter posteriors



A quick rating

Suppose a new vacuum cleaner comes on the market and there are two Amazon reviews both with 5 stars. What do you think the averaging star rating will be (in the future) for this new product?

Let n^{\ast} be the number of new ratings and \overline{y}^{\ast} be the average of those ratings, then

$$\begin{split} E[\theta^*|\overline{y}^*, n^*, \sigma, \mu, \tau] &= \frac{\frac{n^*}{\sigma^2}}{\frac{n^*}{\sigma^2} + \frac{1}{\tau^2}} \overline{y}^* + \frac{\frac{1}{\tau^2}}{\frac{n^*}{\sigma^2} + \frac{1}{\tau^2}} \mu \\ &= \frac{n^*}{n^* + \frac{\sigma^2}{\tau^2}} \overline{y}^* + \frac{\frac{\sigma^2}{\tau^2}}{n^* + \frac{\sigma^2}{\tau^2}} \mu \\ &= \frac{n^*}{n^* + m} \overline{y}^* + \frac{m}{n^* + m} \mu \end{split}$$

where $m = \sigma^2/\tau^2$ is a measure of how many *prior* samples there are.

IMDB rating

```
From http://www.imdb.com/chart/top.html:
```

```
weighted rating (WR) = (v / (v+m)) R + (m / (v+m)) C
```

Where:

```
R = average for the movie (mean) = (Rating)
v = number of votes for the movie = (votes)
m = minimum votes required to be listed in the Top 250
    (currently 25000)
C = the mean vote across the whole report (currently 7.1)
```

Thus IMDB uses a Bayesian estimate for the rating for each movie where $m=\sigma^2/\tau^2=25,000.$ IMDB has enough data that the uncertainty in $\mu(C)$, σ^2 , and τ^2 is pretty minimal.

Clearly incorrect model

We assumed

$$y_{ij} \stackrel{ind}{\sim} N(\theta_i, \sigma^2)$$

for the jth star rating of product i. Clearly this model is incorrect since $y_{ij} \in \{1, 2, 3, 4, 5\}$.

An alternative model is

$$z_{ij} \stackrel{ind}{\sim} Bin(4, \theta_i)$$

where $z_{ij} = y_{ij} - 1$ is the jth star rating minus 1 of product i and

$$\theta_i \sim Be(\alpha, \beta)$$
 and $p(\alpha, \beta) \propto (\alpha + \beta)^{-5/2}$.

The idea behind this model would be that product i has an independent, but common probability (θ_i) of earning each star.

Binomial hierarchical model in Stan

```
binomial model = "
data {
  int <lower=1> n;
  int <lower=1> n_products;
  int <lower=0,upper=4> z[n];
  int <lower=1,upper=n_products> id[n];
parameters {
  real<lower=0> alpha:
  real<lower=0> beta:
  real<lower=0,upper=1> theta[n_products];
model {
 // Prior
  target += -5*log(alpha+beta)/2; // improper prior
  // Hierarchical model
  theta ~ beta(alpha,beta);
  // Data model
  for (i in 1:n) z[i] ~ binomial(4, theta[id[i]]):
```

Fit model

```
m = stan_model(model_code = binomial_model)
In file included from C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/config.hpp:39:0,
                 from C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/math/tools/config.hpp:13.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core/var.hpp
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core/gevv_vv
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core.hpp:12.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/mat.hpp:4.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math.hpp:4,
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/src/stan/model/model_heade
                 from file34dc508c208b.cpp:8:
C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/config/compiler/gcc.hpp:186:0: warning: "BOOST_NO_C
  define BOOST_NO_CXX11_RVALUE_REFERENCES
<command-line>:0:0: note: this is the location of the previous definition
cc1plus.exe: warning: unrecognized command line option "-Wno-ignored-attributes"
dat = list(n = nrow(d),
           n products = nlevels(d$product id).
           z = d\$stars-1.
           id = as.numeric(d$product_id))
r = sampling(m, dat)
SAMPLING FOR MODEL 'c562d81df0c52a21eec024bb5bedd1d6' NOW (CHAIN 1).
Chain 1, Iteration:
                       1 / 2000 F 0%7
                                        (Warmup)
```

Chain 1. Iteration: 400 / 2000 [20%]

200 / 2000 [10%]

Chain 1, Iteration:

(Warmup)

(Warmup)

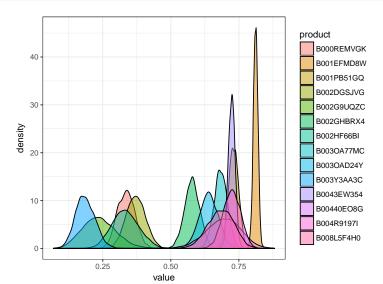
Tabular summary

Inference for Stan model: c562d8idf0c52a2leec024bb5bedd1d6. 4 chains, each with iter=2000; warmup=1000; thin=1; post-warmup draws per chain=1000, total post-warmup draws=4000.

	mean	se_mean so	1 2.5%	25%	50%	75%	97.5%	n_eff	Rhat
alpha	2.67	0.02 1.00	1.06	1.90	2.52	3.27	5.20	2797	1
beta	2.24	0.02 0.8	0.94	1.63	2.11	2.70	4.28	2663	1
theta[1]	0.34	0.00 0.03	0.28	0.31	0.34	0.36	0.40	4000	1
theta[2]	0.81	0.00 0.0	0.79	0.81	0.81	0.82	0.83	4000	1
theta[3]	0.73	0.00 0.02	0.69	0.72	0.73	0.74	0.77	4000	1
theta[4]	0.37	0.00 0.04	0.30	0.35	0.37	0.40	0.44	4000	1
theta[5]	0.24	0.00 0.00	0.13	0.19	0.23	0.28	0.37	4000	1
theta[6]	0.58	0.00 0.03	0.52	0.56	0.58	0.60	0.63	4000	1
theta[7]	0.33	0.00 0.0	0.24	0.30	0.33	0.37	0.43	4000	1
theta[8]	0.68	0.00 0.02	0.63	0.67	0.68	0.70	0.73	4000	1
theta[9]	0.64	0.00 0.03	0.57	0.62	0.64	0.66	0.71	4000	1
theta[10]	0.19	0.00 0.04	0.12	0.16	0.18	0.21	0.26	4000	1
theta[11]	0.72	0.00 0.0	0.70	0.72	0.72	0.73	0.75	4000	1
theta[12]	0.69	0.00 0.00	0.56	0.65	0.69	0.74	0.81	4000	1
theta[13]	0.72	0.00 0.03	0.66	0.70	0.72	0.75	0.78	4000	1
theta[14]	0.68	0.00 0.0	0.59	0.65	0.69	0.72	0.77	4000	1
lp	-3265.24	0.07 2.90	-3271.82	-3267.00	-3264.87	-3263.17	-3260.59	1928	1

Samples were drawn using NUTS(diag_e) at Thu Feb 23 06:24:52 2017. For each parameter, n_eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat=1).

Review mean posteriors (θ_i)



Other parameter posteriors

Recall that

- ullet α is the prior success
- ullet eta is the prior failures

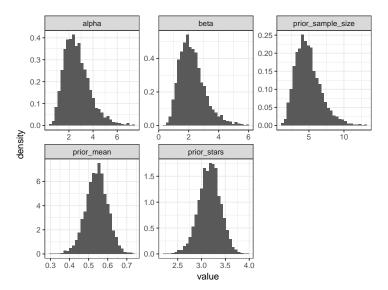
So

- $\alpha + \beta$ is the prior sample size
- $E[\theta_i|\alpha,\beta]=rac{lpha}{lpha+eta}$ is the prior expectation for the probability

But we might want to show results on the original scale (stars), so the expected number of stars for a new product is

$$\begin{array}{ll} E[\mathsf{stars}_{*j} | \alpha, \beta] &= E[\mathsf{y}_{*j} + 1 | \alpha, \beta] = E[\mathsf{y}_{*j} | \alpha, \beta] + 1 \\ &= E[E[y_{*j} | \theta^*] | \alpha, \beta] + 1 = E[4\theta^* | \alpha, \beta] + 1 \\ &= 4\frac{\alpha}{\alpha+\beta} + 1 \end{array}$$

Other parameter posteriors



Uniform use of star ratings

This binomial model has the proper support $\{0,1,2,3,4\}$ for stars minus 1, but does it have the correct proportion of observations in each star category?

As an example, $\hat{\theta}_2 = 0.81$ (and a 95% CI is (0.79, 0.83)). Thus, we would expect

stars	theoretical	observed
1	0.001	0.076
2	0.022	0.065
3	0.142	0.053
4	0.404	0.146
5	0.430	0.660

But this ignores the uncertainty in θ_2 , so perhaps this difference is due to this uncertainty.

Posterior predictive pvalue

To assess this model fit, we will simulate posterior predictive star ratings for product 2 and compare to the observed ratings:

product_id	n1	n2	n3	n4	n5	n_total
B001EFMD8W	40	34	28	77	347	526

Let \tilde{y}_2 be all the predictive data for product 2, i.e. $\tilde{y}_2=(\tilde{y}_{21},\ldots,\tilde{y}_{2J})$ with J=526 where \tilde{y}_{2j} is the jth predictive star rating minus 1 for review j of product 2. Then

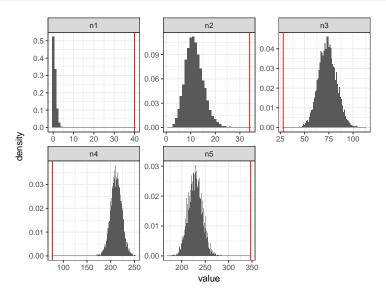
$$p(\tilde{y}_2|y) = \int \left[\prod_{j=1}^{J} p(\tilde{y}_{2j}|\theta_2) \right] p(\theta_2|y) d\theta_2$$

Thus the following procedure will simulation from the joint distribution for the predictive ratings:

- 1. $\theta_2 \sim p(\theta_2|y)$,
- 2. For $j=1,\ldots,526$, $y_{2j}\overset{ind}{\sim}Bin(4,\theta_2)$, and
- 3. $star_{2j} = y_{2j} + 1$.

Posterior predictive distribution in R

Posterior predictive distribution in R



Ordinal data model

Let $y_i = (y_{i1}, \dots, y_{i5})$ be the vector of 1-star to 5-star ratings, assume

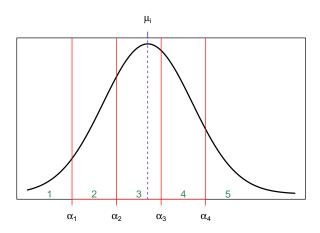
$$Y_i \stackrel{ind}{\sim} Mult(n_i, \theta_i)$$

where θ_i is a probability vector

$$\theta_{ik} = \int_{\alpha_{k-1}}^{\alpha_k} N(x|\mu_i, 1) dx = \Phi(\alpha_k - \mu_i) - \Phi(\alpha_{k-1} - \mu_i)$$

where $\alpha_0 = -\infty$, $\alpha_1 = 0$, and $\alpha_5 = \infty$, and Φ is the standard normal cumulative distribution function (cdf).

Visualizing the model



Hierarchical model

So each product has its own mean μ_i . The larger μ_i is the more 5-star ratings the product will receive and the fewer 1-star ratings the product will review.

In order to borrow information across different products, we might assume a hierarchical model for the μ_i , e.g.

$$\mu_i \stackrel{ind}{\sim} N(\eta, \tau^2)$$

with a prior

$$p(\eta, \tau) \propto Ca(\tau; 0, 1).$$

```
ordinal_model = "
data {
 int <lower=1> n_products;
 int <lower=0> y[n_products,5]; // summarized count by product
parameters {
 real<lower=0> alpha_diff[3];
 real mu[n_products];
 real eta;
 real<lower=0> tau;
transformed parameters {
 ordered[4] alpha;
                             // cut points
 simplex[5] theta[n products]: // each theta vector sums to 1
 alpha[1] = 0; for (i in 1:3) alpha[i+1] = alpha[i] + alpha_diff[i];
 for (p in 1:n_products) {
   theta[p,1] = Phi(-mu[p]);
   for (i in 2:4)
     theta[p,j] = Phi(alpha[j]-mu[p]) - Phi(alpha[j-1]-mu[p]);
    theta[p,5] = 1-Phi(alpha[4]-mu[p]);
model {
 tau ~ cauchv(0,1):
 mu ~ normal(eta, tau);
 for (p in 1:n_products) y[p] ~ multinomial(theta[p]); // n_reviews[p] is implicit
```

Fit model

```
m = stan_model(model_code = ordinal_model)
In file included from C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/config.hpp:39:0,
                 from C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/math/tools/config.hpp:13.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core/var.hpp
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core/gevv_vv
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/core.hpp:12.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math/rev/mat.hpp:4.
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/stan/math.hpp:4,
                 from C:/Users/jarad/Documents/R/win-library/3.3/StanHeaders/include/src/stan/model/model_heade
                 from file263439e75e6f.cpp:8:
C:/Users/jarad/Documents/R/win-library/3.3/BH/include/boost/config/compiler/gcc.hpp:186:0: warning: "BOOST_NO_C
 # define BOOST_NO_CXX11_RVALUE_REFERENCES
<command-line>:0:0: note: this is the location of the previous definition
cc1plus.exe: warning: unrecognized command line option "-Wno-ignored-attributes"
dat = list(n_products = nrow(for_table),
           v = as.matrix(for table[,2:6]))
r = sampling(m, dat, pars = c("alpha", "eta", "tau", "mu"))
SAMPI.TNG FOR MODEL 'b056f9f334941d8210fb48d1614408e7' NOW (CHAIN 1).
Chain 1, Iteration:
                    1 / 2000 [ 0%]
                                        (Warmup)
Chain 1, Iteration: 200 / 2000 [ 10%]
                                        (Warmup)
Chain 1, Iteration:
                    400 / 2000 F 20%1
                                        (Warmup)
Chain 1, Iteration:
                     600 / 2000 [ 30%]
                                        (Warmup)
Chain 1. Iteration: 800 / 2000 [ 40%]
                                        (Warmup)
```

Fit model

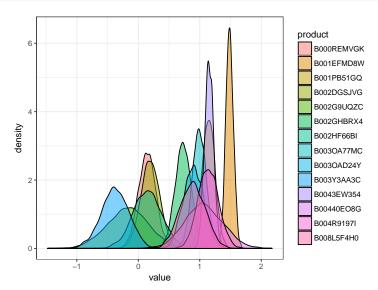
```
r
```

Inference for Stan model: b056f9f334941d8210fb48d1614408e7.
4 chains, each with iter=2000; warmup=1000; thin=1;
post-warmup draws per chain=1000, total post-warmup draws=4000.

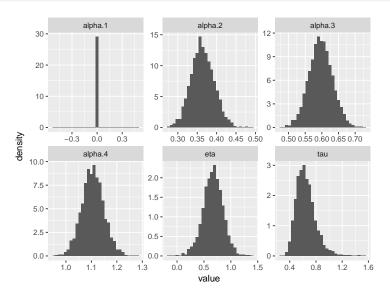
	mean	se_mean	sd	2.5%	25%	50%	75%	97.5%	n_eff	Rhat
alpha[1]	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4000	NaN
alpha[2]	0.36	0.00	0.03	0.31	0.34	0.36	0.38	0.42	4000	1
alpha[3]	0.60	0.00	0.04	0.53	0.57	0.60	0.62	0.67	4000	1
alpha[4]	1.11	0.00	0.04	1.02	1.08	1.11	1.13	1.19	4000	1
eta	0.67	0.00	0.18	0.29	0.55	0.67	0.79	1.03	4000	1
tau	0.65	0.00	0.15	0.42	0.54	0.63	0.73	1.01	4000	1
mu[1]	0.14	0.00	0.14	-0.14	0.05	0.14	0.24	0.42	4000	1
mu[2]	1.49	0.00	0.06	1.37	1.44	1.48	1.53	1.61	4000	1
mu[3]	1.15	0.00	0.10	0.95	1.08	1.15	1.21	1.35	4000	1
mu[4]	0.19	0.00	0.15	-0.11	0.09	0.19	0.30	0.49	4000	1
mu[5]	-0.18	0.01	0.34	-0.84	-0.40	-0.17	0.05	0.46	4000	1
mu[6]	0.73	0.00	0.13	0.48	0.64	0.73	0.81	0.97	4000	1
mu[7]	0.15	0.00	0.23	-0.32	-0.01	0.15	0.30	0.61	4000	1
mu[8]	0.99	0.00	0.12	0.76	0.92	0.99	1.07	1.22	4000	1
mu[9]	0.90	0.00	0.16	0.59	0.79	0.90	1.01	1.22	4000	1
mu[10]	-0.38	0.00	0.22	-0.84	-0.53	-0.38	-0.23	0.05	4000	1
mu[11]	1.15	0.00	0.07	1.02	1.10	1.15	1.20	1.29	4000	1
mu[12]	1.07	0.00	0.31	0.47	0.86	1.06	1.27	1.69	4000	1
mu[13]	1.14	0.00	0.17	0.82	1.03	1.14	1.25	1.47	4000	1
mu[14]	0.88	0.00	0.21	0.48	0.74	0.88	1.03	1.27	4000	1
lp	-1835.78	0.08	3.17	-1843.41	-1837.58	-1835.43	-1833.50	-1830.83	1688	1

Samples were drawn using NUTS(diag_e) at Thu Feb 23 06:27:45 2017.

Review mean posteriors (θ_i)



Other parameter posteriors



Visualizing the model

