



Recommender Systems using Matrix Factorization

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Problem Statement



















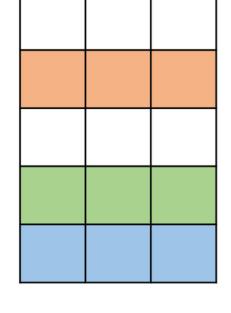




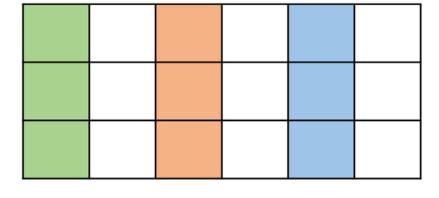


10	-1	8	10	9	4
8	9	10	-1	-1	8
10	5	4	9	-1	-1
9	10	-1	-1	-1	3
6	-1	-1	-1	8	10









R



Solutions



*

$$\min_{I,U} \quad \underbrace{\|R - IU^{\top}\|_{\mathcal{F}}^2 + \lambda \|I\|_{\mathcal{F}}^2 + \mu \|U\|_{\mathcal{F}}^2}_{C(I,U)}$$

Stochastic Gradient Descent (SGD)

$$I_{t+1} = I_t - \eta_t \frac{\partial C}{\partial I}(I_t, U_t)$$

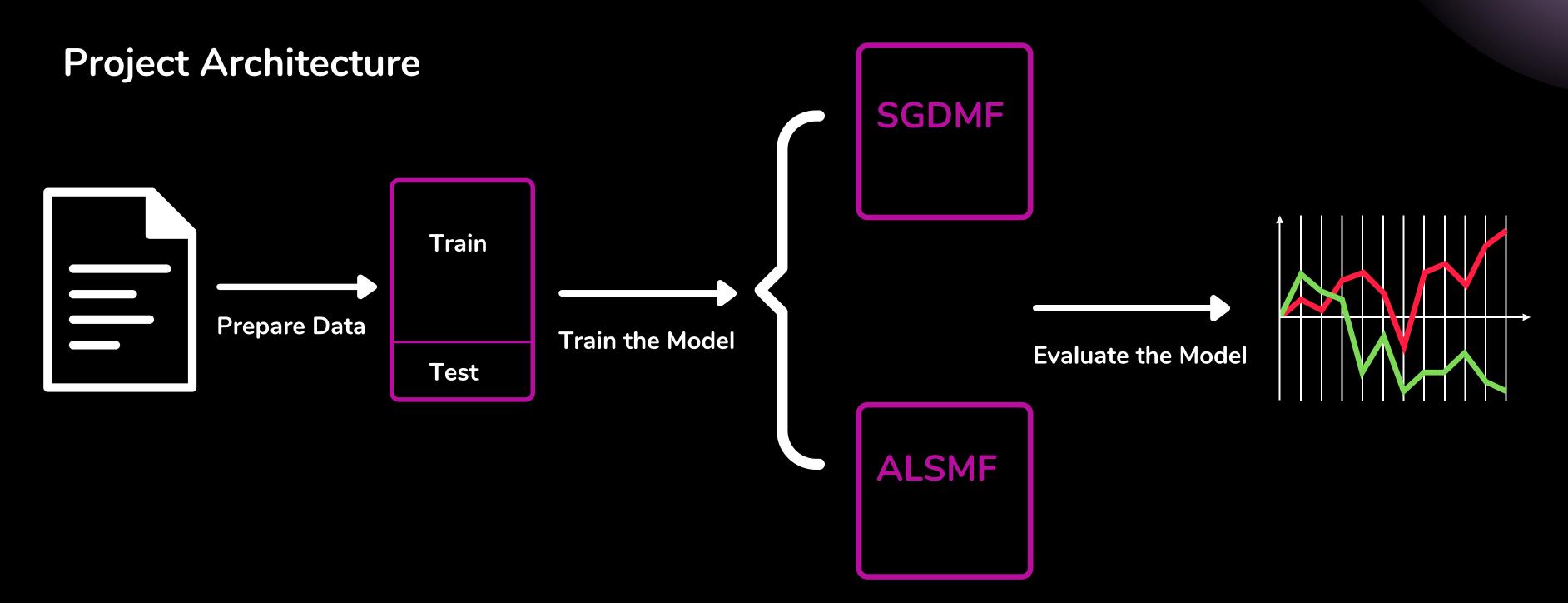
$$U_{t+1} = U_t - \xi_t \frac{\partial C}{\partial U}(I_t, U_t)$$

Alternating Least Squares (ALS)

$$I_{t+1} = RU_t(U_t^\top U_t + \lambda \mathbb{I})^{-1}$$
$$U_{t+1} = R^\top I_t(I_t^\top I_t + \mu \mathbb{I})^{-1}$$



Implementation





Evaluation Metrics

SGDMF

SGDMF

$$\mathsf{RMSE}(R,R,T) = \sqrt{rac{\sum_{(i,u) \in T} (R_{iu} - \hat{R_{iu}})^2}{|T|}}$$

ALSMF

ALSMF

$$\mathsf{MSE}(R,\hat{R},T) = rac{\sum_{(i,u) \in T} (R_{iu} - \hat{R_{iu}})^2}{|T|}$$

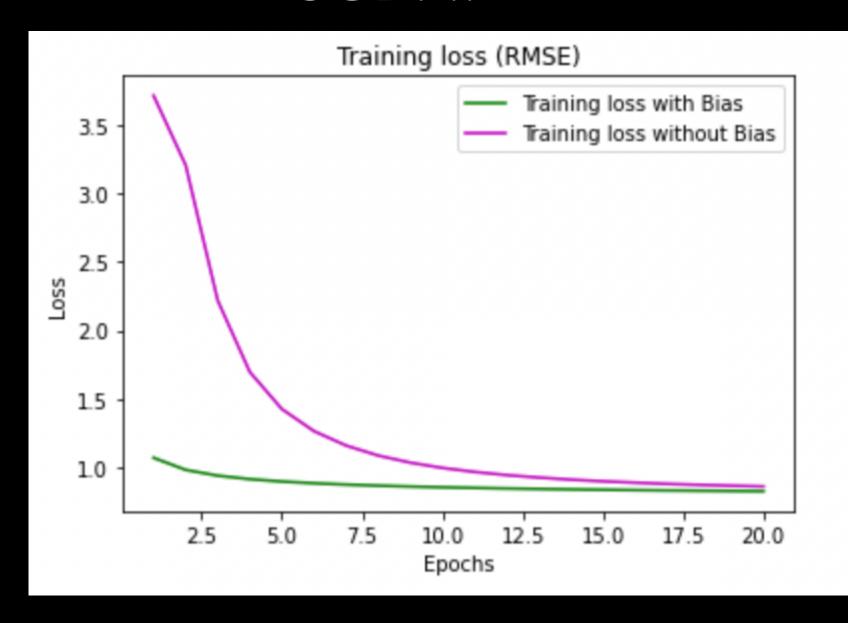
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X

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Primary Results

SGDMF



ALSMF

